

Irish Stock Exchange Weekly Bond Index Report

Friday 6 January, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 6-Jan-2017	Week to Date 30-Dec-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	117.32	-1.26%	-1.26%	-1.26%	-1.26%	17.32%	5.83	5.79	0.83
All Bond Index (Return)	200.33	-1.18%	-1.18%	-1.18%	-1.18%	100.33%	5.83	5.79	0.83
Under 3 Bond Index (Clean)	89.40	-0.23%	-0.23%	-0.23%	-0.23%	-10.60%	1.90	1.91	-0.07
Under 3 Bond Index (Return)	143.51	-0.14%	-0.14%	-0.14%	-0.14%	43.51%	1.90	1.91	-0.07
Under 5 Bond Index (Clean)	102.77	-0.28%	-0.28%	-0.28%	-0.28%	2.77%	2.46	2.47	-0.24
Under 5 Bond Index (Return)	169.09	-0.20%	-0.20%	-0.20%	-0.20%	69.09%	2.46	2.47	-0.24
Under 10 Bond Index (Clean)	113.41	-0.76%	-0.76%	-0.76%	-0.76%	13.41%	4.32	4.31	0.34
Under 10 Bond Index (Return)	189.26	-0.68%	-0.68%	-0.68%	-0.68%	89.26%	4.32	4.31	0.34
5 Plus Bond Index (Clean)	129.82	-2.14%	-2.14%	-2.14%	-2.14%	29.82%	8.90	8.81	1.10
5 Plus Bond Index (Return)	224.02	-2.05%	-2.05%	-2.05%	-2.05%	124.02%	8.90	8.81	1.10
10 Plus Bond Index (Clean)	135.83	-4.28%	-4.28%	-4.28%	-4.28%	35.83%	15.30	15.04	1.70
10 Plus Bond Index (Return)	244.28	-4.18%	-4.18%	-4.18%	-4.18%	144.28%	15.30	15.04	1.70

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	104.69	1.21	80	105.89	0.00	6,227	6,519	6594
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.96	0.99	80	109.94	0.00	9,104	9,919	10009
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.02	2.44	202	114.45	0.00	7,683	8,606	8793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	117.81	1.29	80	119.11	0.00	6,540	7,705	7790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.08	3.24	263	119.32	0.00	11,269	13,081	13446
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.41	1.10	80	121.51	0.00	8,082	9,732	9820
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.09	0.65	297	104.74	0.00	5,728	5,962	5999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.47	3.12	292	125.59	0.00	5,570	6,821	6995
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.09	2.74	294	122.83	0.00	7,994	9,600	9819
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.80	4.42	299	141.22	0.00	11,390	15,581	16085
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.53	0.65	236	101.18	0.00	6,790	6,826	6870
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.31	1.55	236	113.87	0.00	8,882	9,975	10113
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.54	0.00	0	98.54	0.00	4,000		
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.35	1.77	323	102.12	0.00	6,099	6,120	6228

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jan-2017	Week to Date 30-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.69	-0.15%	-0.15%	-0.15%	-0.15%	4.79	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.96	-0.17%	-0.17%	-0.17%	-0.17%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.02	-0.28%	-0.28%	-0.28%	-0.28%	-0.49	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	117.81	-0.31%	-0.31%	-0.31%	-0.31%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	116.08	-0.31%	-0.31%	-0.31%	-0.31%	-0.38	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.41	-0.43%	-0.43%	-0.43%	-0.43%	-0.37	3.52	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	-0.77%	-0.77%	-0.77%	-0.77%	0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	-1.09%	-1.09%	-1.09%	-1.09%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.09	-1.35%	-1.35%	-1.35%	-1.35%	0.54	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.80	-1.48%	-1.48%	-1.48%	-1.48%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.53	-1.81%	-1.81%	-1.81%	-1.81%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.31	-2.72%	-2.72%	-2.72%	-2.72%	1.38	11.53	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.35	-6.71%	-6.71%	-6.71%	-6.71%	1.98	21.40	20.99

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Jan-2017	Week to Date 30-Dec-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.89	-0.05%	-0.05%	-0.05%	-0.05%	4.79	0.77	0.77
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	-0.09%	-0.09%	-0.09%	-0.09%	-0.52	1.73	1.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	-0.20%	-0.20%	-0.20%	-0.20%	-0.49	2.32	2.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.11	-0.21%	-0.21%	-0.21%	-0.21%	-0.47	2.62	2.63
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	-0.23%	-0.23%	-0.23%	-0.23%	-0.38	3.04	3.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.51	-0.35%	-0.35%	-0.35%	-0.35%	-0.37	3.52	3.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.74	-0.76%	-0.76%	-0.76%	-0.76%	0.01	5.06	5.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.59	-1.00%	-1.00%	-1.00%	-1.00%	0.24	5.54	5.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.83	-1.27%	-1.27%	-1.27%	-1.27%	0.54	6.42	6.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.22	-1.36%	-1.36%	-1.36%	-1.36%	0.74	6.82	6.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.18	-1.78%	-1.78%	-1.78%	-1.78%	0.94	8.91	8.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	-2.64%	-2.64%	-2.64%	-2.64%	1.38	11.53	11.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.12	-6.57%	-6.57%	-6.57%	-6.57%	1.98	21.40	20.99