

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 November, 2016

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 01-Nov-2016	Previous Close Value 31-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.68	119.89	-0.175%	-0.18%	-1.88%	0.84%	19.68%	6.07	6.04	0.56
All Bond Index (Return)	203.08	203.41	-0.164%	-0.16%	-1.57%	3.68%	103.08%	6.07	6.04	0.56
Under 3 Bond Index (Clean)	90.04	90.08	-0.041%	-0.04%	-0.50%	-3.31%	-9.96%	2.09	2.10	-0.40
Under 3 Bond Index (Return)	143.37	143.41	-0.029%	-0.03%	-0.12%	0.31%	43.37%	2.09	2.10	-0.40
Under 5 Bond Index (Clean)	103.47	103.52	-0.048%	-0.05%	-0.59%	-2.41%	3.47%	2.64	2.65	-0.35
Under 5 Bond Index (Return)	168.93	168.99	-0.036%	-0.04%	-0.23%	1.07%	68.93%	2.64	2.65	-0.35
Under 10 Bond Index (Clean)	114.82	114.95	-0.112%	-0.11%	-1.23%	-0.57%	14.82%	4.52	4.51	0.15
Under 10 Bond Index (Return)	190.35	190.54	-0.101%	-0.10%	-0.91%	2.47%	90.35%	4.52	4.51	0.15
5 Plus Bond Index (Clean)	134.02	134.41	-0.292%	-0.29%	-3.04%	4.61%	34.02%	9.19	9.12	0.79
5 Plus Bond Index (Return)	230.11	230.76	-0.281%	-0.28%	-2.79%	6.78%	130.11%	9.19	9.12	0.79
10 Plus Bond Index (Clean)	145.14	145.98	-0.576%	-0.58%	-5.80%	10.16%	45.14%	15.93	15.73	1.30
10 Plus Bond Index (Return)	259.87	261.35	-0.564%	-0.56%	-5.59%	11.81%	159.87%	15.93	15.73	1.30

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.76	0.21	14	105.97	0.00	6,339	6,704	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.68	0.17	14	109.85	0.00	9,231	10,124	10140
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.66	1.64	136	114.30	0.00	7,700	8,675	8801
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.62	0.23	14	118.84	0.00	6,612	7,843	7857
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.82	2.43	197	119.25	0.00	11,269	13,164	13438
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.13	0.19	14	121.32	0.00	8,202	9,935	9951
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.72	0.51	231	105.23	0.00	5,714	5,984	6013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.29	2.42	226	126.71	0.00	5,520	6,860	6994
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.52	2.12	228	124.64	0.00	7,982	9,779	9949
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.94	3.45	233	143.39	0.00	11,390	15,940	16333
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.17	0.47	170	103.63	0.00	6,780	6,995	7026
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.68	1.12	170	118.79	0.00	8,113	9,547	9637
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	110.76	1.41	257	112.16	0.00	5,920	6,556	6639

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 November, 2016

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

Bond Index Constituent

Clean Price Performance			Index Price 01-Nov-2016	Previous Index Price 31-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.76	105.79	-0.034%	-0.034%	-0.441%	-4.052%	-0.49	0.96	0.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.68	109.73	-0.043%	-0.043%	-0.463%	-2.815%	-0.42	1.92	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.66	112.72	-0.051%	-0.051%	-0.493%	-2.235%	-0.39	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.66	-0.035%	-0.035%	-0.716%	-2.878%	-0.35	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	116.82	116.92	-0.088%	-0.088%	-0.663%	-1.542%	-0.33	3.23	3.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.13	121.15	-0.017%	-0.017%	-0.725%	-1.392%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.83	-0.097%	-0.097%	-0.992%	2.481%	-0.08	5.25	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.29	124.54	-0.198%	-0.198%	-1.500%	1.608%	0.08	5.73	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.52	122.77	-0.208%	-0.208%	-1.847%	2.847%	0.31	6.61	6.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.94	140.19	-0.173%	-0.173%	-2.297%	2.223%	0.51	7.02	6.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.46	-0.283%	-0.283%	-3.040%		0.66	9.10	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.68	118.24	-0.474%	-0.474%	-4.078%	7.835%	1.00	11.77	11.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.76	111.56	-0.724%	-0.724%	-8.188%	15.541%	1.53	21.97	21.64

Return Price Performance			Index Price 01-Nov-2016	Previous Index Price 31-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.97	105.99	-0.020%	-0.020%	-4.935%	-4.823%	-0.49	0.96	0.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.89	-0.031%	-0.031%	-4.042%	-3.442%	-0.42	1.92	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.35	-0.040%	-0.040%	-0.151%	-2.805%	-0.39	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	118.87	-0.022%	-0.022%	-4.999%	-3.637%	-0.35	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.25	119.34	-0.075%	-0.075%	-0.322%	-2.109%	-0.33	3.23	3.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.33	-0.005%	-0.005%	-4.307%	-2.044%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.23	105.33	-0.095%	-0.095%	-0.922%	2.338%	-0.08	5.25	5.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.71	126.94	-0.185%	-0.185%	-1.209%	1.058%	0.08	5.73	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.64	124.89	-0.197%	-0.197%	-1.585%	2.327%	0.31	6.61	6.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.39	143.62	-0.158%	-0.158%	-1.927%	1.526%	0.51	7.02	6.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.63	103.92	-0.279%	-0.279%	-2.947%		0.66	9.10	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.79	119.35	-0.463%	-0.463%	-3.877%	7.372%	1.00	11.77	11.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.16	112.97	-0.711%	-0.711%	-7.961%	14.934%	1.53	21.97	21.64