

Irish Stock Exchange Daily Bond Index Report

Monday 7 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 07-Nov-2016	Previous Close Value 04-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.84	119.73	0.090%	-0.04%	-1.75%	0.98%	19.84%	6.12	6.08	0.54
All Bond Index (Return)	203.46	203.22	0.116%	0.02%	-1.39%	3.88%	103.46%	6.12	6.08	0.54
Under 3 Bond Index (Clean)	90.00	90.01	-0.012%	-0.09%	-0.54%	-3.35%	-10.00%	2.07	2.08	-0.41
Under 3 Bond Index (Return)	143.41	143.37	0.024%	0.00%	-0.09%	0.33%	43.41%	2.07	2.08	-0.41
Under 5 Bond Index (Clean)	103.44	103.44	-0.005%	-0.08%	-0.62%	-2.44%	3.44%	2.62	2.63	-0.37
Under 5 Bond Index (Return)	169.00	168.94	0.030%	0.01%	-0.18%	1.11%	69.00%	2.62	2.63	-0.37
Under 10 Bond Index (Clean)	114.85	114.80	0.045%	-0.08%	-1.20%	-0.54%	14.85%	4.50	4.50	0.13
Under 10 Bond Index (Return)	190.51	190.37	0.074%	-0.01%	-0.82%	2.56%	90.51%	4.50	4.50	0.13
5 Plus Bond Index (Clean)	134.40	134.17	0.177%	-0.01%	-2.76%	4.91%	34.40%	9.24	9.17	0.77
5 Plus Bond Index (Return)	230.85	230.41	0.194%	0.04%	-2.48%	7.12%	130.85%	9.24	9.17	0.77
10 Plus Bond Index (Clean)	146.29	145.77	0.359%	0.21%	-5.05%	11.03%	46.29%	15.74	15.55	1.24
10 Plus Bond Index (Return)	261.99	261.02	0.371%	0.24%	-4.82%	12.72%	161.99%	15.74	15.55	1.24

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	105.67	0.30	20	105.97	0.00	6,339	6,699	6718
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.63	0.25	20	109.88	0.00	9,231	10,119	10142
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.65	1.71	142	114.36	0.00	7,700	8,674	8806
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.55	0.32	20	118.88	0.00	6,612	7,838	7860
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.79	2.50	203	119.29	0.00	11,269	13,161	13443
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.16	0.27	20	121.44	0.00	8,202	9,938	9960
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.83	0.52	237	105.35	0.00	5,714	5,990	6019
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.46	2.48	232	126.94	0.00	5,520	6,870	7006
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.64	2.18	234	124.82	0.00	7,982	9,789	9963
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.10	3.54	239	143.63	0.00	11,390	15,957	16360
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.48	176	103.71	0.00	6,780	6,999	7031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.20	1.16	176	119.35	0.00	8,882	10,498	10600
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	112.20	1.44	263	113.64	0.00	5,920	6,642	6727

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Bond Index Constituent

Clean Price Performance			Index Price 07-Nov-2016	Previous Index Price 04-Nov-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.67	105.68	-0.009%	-0.113%	-0.520%	-4.128%	-0.51	0.94	0.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.64	-0.009%	-0.088%	-0.508%	-2.859%	-0.43	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.65	112.66	-0.009%	-0.062%	-0.503%	-2.245%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.55	118.58	-0.021%	-0.090%	-0.770%	-2.931%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	116.79	116.79	-0.002%	-0.115%	-0.690%	-1.569%	-0.35	3.21	3.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.16	121.15	0.015%	0.011%	-0.698%	-1.365%	-0.33	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.84	-0.005%	0.005%	-0.891%	2.585%	-0.10	5.23	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.46	124.35	0.090%	-0.063%	-1.367%	1.745%	0.05	5.71	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.64	122.50	0.114%	-0.103%	-1.744%	2.955%	0.28	6.60	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.10	139.91	0.136%	-0.064%	-2.191%	2.334%	0.48	7.00	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.07	0.148%	-0.227%	-2.986%		0.65	9.09	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.20	117.85	0.291%	-0.034%	-3.654%	8.312%	0.96	11.76	11.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.20	111.68	0.468%	0.574%	-6.987%	17.051%	1.47	22.01	21.69

Return Price Performance			Index Price 07-Nov-2016	Previous Index Price 04-Nov-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	105.94	0.033%	-0.014%	-4.930%	-4.818%	-0.51	0.94	0.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.88	109.85	0.025%	-0.009%	-4.021%	-3.421%	-0.43	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.36	114.33	0.023%	0.013%	-0.098%	-2.753%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.85	0.019%	0.005%	-4.974%	-3.611%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.29	119.26	0.029%	-0.040%	-0.287%	-2.074%	-0.35	3.21	3.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.44	121.38	0.049%	0.090%	-4.216%	-1.951%	-0.33	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.35	105.35	0.001%	0.019%	-0.809%	2.455%	-0.10	5.23	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.94	126.80	0.114%	-0.002%	-1.028%	1.243%	0.05	5.71	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.82	124.66	0.135%	-0.050%	-1.439%	2.478%	0.28	6.60	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.63	143.40	0.163%	0.010%	-1.762%	1.696%	0.48	7.00	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.71	103.54	0.155%	-0.208%	-2.878%		0.65	9.09	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.35	118.99	0.304%	0.005%	-3.425%	7.877%	0.96	11.76	11.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.64	113.11	0.477%	0.600%	-6.746%	16.452%	1.47	22.01	21.69