

# Irish Stock Exchange Daily Bond Index Report

Thursday 10 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 10-Nov-2016	Previous Close Value 09-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.45	119.53	-0.900%	-1.20%	-2.89%	-0.19%	18.45%	6.02	5.97	0.71
All Bond Index (Return)	201.18	202.97	-0.880%	-1.10%	-2.49%	2.71%	101.18%	6.02	5.97	0.71
Under 3 Bond Index (Clean)	89.85	89.98	-0.147%	-0.25%	-0.71%	-3.52%	-10.15%	2.06	2.06	-0.37
Under 3 Bond Index (Return)	143.22	143.41	-0.133%	-0.13%	-0.22%	0.20%	43.22%	2.06	2.06	-0.37
Under 5 Bond Index (Clean)	103.22	103.42	-0.190%	-0.28%	-0.82%	-2.64%	3.22%	2.61	2.62	-0.32
Under 5 Bond Index (Return)	168.71	169.01	-0.176%	-0.16%	-0.35%	0.94%	68.71%	2.61	2.62	-0.32
Under 10 Bond Index (Clean)	114.07	114.71	-0.554%	-0.76%	-1.87%	-1.22%	14.07%	4.47	4.46	0.26
Under 10 Bond Index (Return)	189.29	190.31	-0.538%	-0.66%	-1.46%	1.90%	89.29%	4.47	4.46	0.26
5 Plus Bond Index (Clean)	131.69	133.75	-1.542%	-2.03%	-4.72%	2.80%	31.69%	9.12	9.03	0.97
5 Plus Bond Index (Return)	226.31	229.78	-1.512%	-1.93%	-4.40%	5.02%	126.31%	9.12	9.03	0.97
10 Plus Bond Index (Clean)	140.42	144.73	-2.975%	-3.81%	-8.86%	6.58%	40.42%	15.54	15.31	1.49
10 Plus Bond Index (Return)	251.63	259.25	-2.936%	-3.72%	-8.58%	8.26%	151.63%	15.54	15.31	1.49

## 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	105.60	0.35	23	105.94	0.00	6,339	6,694	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.49	0.28	23	109.77	0.00	9,231	10,106	10133
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.41	1.75	145	114.15	0.00	7,700	8,655	8790
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.26	0.37	23	118.63	0.00	6,612	7,819	7844
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.51	2.54	206	119.05	0.00	11,269	13,129	13415
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.81	0.32	23	121.13	0.00	8,202	9,909	9935
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.17	0.53	240	104.70	0.00	5,714	5,952	5982
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.35	2.51	235	125.86	0.00	5,520	6,808	6947
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.20	2.21	237	123.40	0.00	7,982	9,674	9850
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.11	3.58	242	141.69	0.00	11,390	15,731	16139
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.19	0.49	179	101.68	0.00	6,780	6,861	6894
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.91	1.18	179	116.09	0.00	8,882	10,206	10310
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.52	1.46	266	106.98	0.00	5,920	6,246	6333



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Clean Price Performance			Index Price 10-Nov-2016	Previous Index Price 09-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	105.60	105.66	-0.060%	-0.187%	-0.593%	-4.199%	-0.51	0.93	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.49	109.62	-0.119%	-0.216%	-0.635%	-2.983%	-0.40	1.89	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.41	112.61	-0.185%	-0.278%	-0.718%	-2.456%	-0.36	2.48	2.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.26	118.52	-0.213%	-0.335%	-1.014%	-3.169%	-0.30	2.78	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	116.51	116.79	-0.241%	-0.353%	-0.927%	-1.804%	-0.29	3.20	3.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.81	121.13	-0.264%	-0.281%	-0.988%	-1.653%	-0.27	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.17	104.78	-0.582%	-0.622%	-1.512%	1.942%	0.02	5.22	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.35	124.27	-0.746%	-0.958%	-2.251%	0.834%	0.19	5.70	5.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.20	122.31	-0.912%	-1.283%	-2.904%	1.739%	0.46	6.58	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.11	139.68	-1.124%	-1.480%	-3.577%	0.884%	0.68	6.98	6.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.19	102.74	-1.504%	-2.192%	-4.897%		0.87	9.07	8.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.91	117.32	-2.056%	-2.814%	-6.334%	5.299%	1.20	11.71	11.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.52	110.42	-4.440%	-5.417%	-12.527%	10.079%	1.75	21.76	21.38

Return Price Performance			Index Price 10-Nov-2016	Previous Index Price 09-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	105.94	105.99	-0.045%	-0.044%	-4.958%	-4.847%	-0.51	0.93	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.77	109.89	-0.106%	-0.103%	-4.111%	-3.512%	-0.40	1.89	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.15	114.35	-0.171%	-0.168%	-0.279%	-2.929%	-0.36	2.48	2.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	118.87	-0.199%	-0.199%	-5.167%	-3.807%	-0.30	2.78	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	119.05	119.32	-0.225%	-0.242%	-0.488%	-2.272%	-0.29	3.20	3.21
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.13	121.43	-0.252%	-0.167%	-4.462%	-2.203%	-0.27	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.70	105.31	-0.577%	-0.598%	-1.421%	1.823%	0.02	5.22	5.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.86	126.77	-0.723%	-0.856%	-1.873%	0.379%	0.19	5.70	5.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.40	124.51	-0.887%	-1.187%	-2.561%	1.312%	0.46	6.58	6.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.69	143.25	-1.086%	-1.342%	-3.089%	0.322%	0.68	6.98	6.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.68	103.22	-1.495%	-2.156%	-4.774%		0.87	9.07	8.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.09	118.49	-2.030%	-2.732%	-6.069%	4.924%	1.20	11.71	11.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.98	111.88	-4.377%	-5.301%	-12.216%	9.621%	1.75	21.76	21.38