

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 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 15-Nov-2016	Previous Close Value 14-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.24	117.38	0.734%	-1.38%	-3.06%	-0.37%	18.24%	6.02	5.98	0.74
All Bond Index (Return)	200.92	199.45	0.735%	-1.22%	-2.62%	2.58%	100.92%	6.02	5.98	0.74
Under 3 Bond Index (Clean)	89.78	89.72	0.071%	-0.33%	-0.78%	-3.59%	-10.22%	2.05	2.06	-0.35
Under 3 Bond Index (Return)	143.21	143.09	0.084%	-0.14%	-0.23%	0.19%	43.21%	2.05	2.06	-0.35
Under 5 Bond Index (Clean)	103.13	102.99	0.135%	-0.37%	-0.92%	-2.73%	3.13%	2.60	2.61	-0.30
Under 5 Bond Index (Return)	168.65	168.41	0.145%	-0.20%	-0.39%	0.90%	68.65%	2.60	2.61	-0.30
Under 10 Bond Index (Clean)	113.92	113.39	0.471%	-0.89%	-2.00%	-1.34%	13.92%	4.47	4.45	0.29
Under 10 Bond Index (Return)	189.14	188.24	0.475%	-0.73%	-1.54%	1.82%	89.14%	4.47	4.45	0.29
5 Plus Bond Index (Clean)	131.35	129.68	1.288%	-2.28%	-4.97%	2.53%	31.35%	9.12	9.03	1.00
5 Plus Bond Index (Return)	225.81	222.97	1.274%	-2.15%	-4.61%	4.78%	125.81%	9.12	9.03	1.00
10 Plus Bond Index (Clean)	139.71	136.46	2.380%	-4.30%	-9.32%	6.04%	39.71%	15.55	15.31	1.53
10 Plus Bond Index (Return)	250.44	244.67	2.357%	-4.17%	-9.01%	7.75%	150.44%	15.55	15.31	1.53

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	105.54	0.42	28	105.96	0.00	6,339	6,690	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.41	0.35	28	109.75	0.00	9,127	9,985	10016
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.31	1.81	150	114.12	0.00	7,700	8,648	8787
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.17	0.45	28	118.62	0.00	6,612	7,813	7843
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.39	2.60	211	118.99	0.00	11,269	13,115	13409
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.64	0.38	28	121.02	0.00	8,082	9,750	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.04	0.54	245	104.58	0.00	5,714	5,945	5975
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.15	2.56	240	125.71	0.00	5,520	6,797	6939
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.97	2.25	242	123.22	0.00	7,982	9,656	9836
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.88	3.65	247	141.53	0.00	11,390	15,704	16121
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.97	0.50	184	101.48	0.00	6,780	6,846	6880
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.48	1.21	184	115.69	0.00	8,882	10,168	10275
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.74	1.49	271	106.22	0.00	6,025	6,310	6399

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 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 15-Nov-2016	Previous Index Price 14-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	105.54	105.53	0.016%	-0.237%	-0.643%	-4.247%	-0.51	0.92	0.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.36	0.041%	-0.292%	-0.711%	-3.057%	-0.38	1.88	1.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.31	112.21	0.096%	-0.359%	-0.799%	-2.536%	-0.34	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.17	118.02	0.131%	-0.413%	-1.091%	-3.245%	-0.29	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	116.39	116.15	0.207%	-0.458%	-1.031%	-1.906%	-0.27	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.64	120.33	0.253%	-0.425%	-1.131%	-1.795%	-0.24	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.04	103.52	0.502%	-0.749%	-1.637%	1.812%	0.04	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	122.37	0.633%	-1.119%	-2.409%	0.670%	0.22	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.97	119.88	0.908%	-1.468%	-3.086%	1.549%	0.48	6.57	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.88	136.55	0.968%	-1.648%	-3.741%	0.712%	0.70	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.97	99.68	1.302%	-2.402%	-5.101%		0.89	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.48	112.57	1.701%	-3.176%	-6.683%	4.907%	1.23	11.70	11.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.74	101.20	3.493%	-6.120%	-13.178%	9.261%	1.79	21.72	21.34

Return Price Performance			Index Price 15-Nov-2016	Previous Index Price 14-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	105.96	105.93	0.030%	-0.024%	-4.939%	-4.827%	-0.51	0.92	0.92
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.69	0.052%	-0.123%	-4.130%	-3.531%	-0.38	1.88	1.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.00	0.105%	-0.196%	-0.307%	-2.957%	-0.34	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.45	0.145%	-0.208%	-5.176%	-3.816%	-0.29	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.99	118.74	0.213%	-0.293%	-0.539%	-2.322%	-0.27	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.02	120.70	0.264%	-0.255%	-4.546%	-2.289%	-0.24	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.58	104.06	0.502%	-0.714%	-1.536%	1.704%	0.04	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.71	124.92	0.628%	-0.971%	-1.987%	0.262%	0.22	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.22	122.13	0.898%	-1.332%	-2.704%	1.163%	0.48	6.57	6.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.53	140.19	0.954%	-1.454%	-3.200%	0.208%	0.70	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.48	100.18	1.299%	-2.352%	-4.965%		0.89	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.69	113.77	1.689%	-3.063%	-6.388%	4.567%	1.23	11.70	11.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.22	102.68	3.449%	-5.972%	-12.838%	8.844%	1.79	21.72	21.34