

# Irish Stock Exchange Daily Bond Index Report

Thursday 24 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 24-Nov-2016	Previous Close Value 23-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.97	117.64	0.274%	-1.60%	-3.28%	-0.60%	17.97%	5.97	5.93	0.80
All Bond Index (Return)	200.63	200.07	0.279%	-1.37%	-2.76%	2.43%	100.63%	5.97	5.93	0.80
Under 3 Bond Index (Clean)	89.83	89.80	0.035%	-0.27%	-0.73%	-3.54%	-10.17%	2.02	2.03	0.02
Under 3 Bond Index (Return)	143.44	143.37	0.046%	0.02%	-0.07%	0.35%	43.44%	2.02	2.03	0.02
Under 5 Bond Index (Clean)	103.12	103.08	0.040%	-0.38%	-0.92%	-2.74%	3.12%	2.57	2.58	-0.13
Under 5 Bond Index (Return)	168.82	168.73	0.050%	-0.10%	-0.29%	1.00%	68.82%	2.57	2.58	-0.13
Under 10 Bond Index (Clean)	113.75	113.53	0.190%	-1.05%	-2.15%	-1.50%	13.75%	4.43	4.42	0.37
Under 10 Bond Index (Return)	189.01	188.64	0.197%	-0.80%	-1.60%	1.76%	89.01%	4.43	4.42	0.37
5 Plus Bond Index (Clean)	130.78	130.14	0.489%	-2.70%	-5.38%	2.08%	30.78%	9.07	8.98	1.04
5 Plus Bond Index (Return)	224.98	223.89	0.488%	-2.50%	-4.96%	4.40%	124.98%	9.07	8.98	1.04
10 Plus Bond Index (Clean)	138.75	137.66	0.793%	-4.95%	-9.94%	5.31%	38.75%	15.50	15.26	1.57
10 Plus Bond Index (Return)	248.87	246.92	0.788%	-4.78%	-9.59%	7.07%	148.87%	15.50	15.26	1.57

## 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	105.39	0.56	37	105.95	0.00	6,339	6,681	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.50	0.46	37	109.95	0.00	9,119	9,993	10035
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.45	1.92	159	114.37	0.00	7,700	8,659	8807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.29	0.60	37	118.89	0.00	6,612	7,821	7860
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.30	2.71	220	119.02	0.00	11,269	13,106	13412
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.49	0.51	37	120.99	0.00	8,082	9,738	9779
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.01	0.56	254	104.56	0.00	5,714	5,943	5975
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.59	2.66	249	125.25	0.00	5,520	6,766	6913
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.43	2.34	251	122.76	0.00	7,982	9,612	9799
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.38	3.79	256	141.17	0.00	11,390	15,648	16079
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.69	0.53	193	101.22	0.00	6,780	6,827	6863
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.79	1.27	193	115.05	0.00	8,882	10,106	10219
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.88	1.53	280	105.42	0.00	6,033	6,258	6351



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Nov-2016	Previous Index Price 23-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	105.39	105.43	-0.033%	-0.381%	-0.786%	-4.385%	4.73	0.89	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.50	109.46	0.032%	-0.210%	-0.629%	-2.977%	-0.49	1.85	1.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.45	112.38	0.063%	-0.235%	-0.676%	-2.414%	-0.44	2.44	2.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.29	118.21	0.063%	-0.314%	-0.992%	-3.148%	-0.39	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	116.30	116.26	0.040%	-0.530%	-1.103%	-1.978%	-0.28	3.16	3.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.49	120.42	0.056%	-0.549%	-1.254%	-1.917%	-0.24	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.77	0.225%	-0.780%	-1.669%	1.780%	0.04	5.18	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.59	122.31	0.226%	-1.568%	-2.853%	0.213%	0.28	5.66	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.43	119.99	0.363%	-1.910%	-3.521%	1.093%	0.54	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.38	136.78	0.435%	-2.002%	-4.088%	0.349%	0.73	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.69	100.13	0.562%	-2.677%	-5.368%		0.92	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.79	113.10	0.606%	-3.764%	-7.249%	4.270%	1.28	11.67	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.88	102.76	1.095%	-6.885%	-13.885%	8.371%	1.82	21.66	21.27

Return Price Performance			Index Price 24-Nov-2016	Previous Index Price 23-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	105.95	105.97	-0.018%	-0.039%	-4.953%	-4.841%	4.73	0.89	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	109.90	0.043%	0.060%	-3.954%	-3.354%	-0.49	1.85	1.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.37	114.29	0.073%	0.022%	-0.089%	-2.745%	-0.44	2.44	2.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.89	118.80	0.077%	0.013%	-4.966%	-3.603%	-0.39	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.02	118.96	0.049%	-0.271%	-0.517%	-2.301%	-0.28	3.16	3.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	120.91	0.067%	-0.277%	-4.567%	-2.311%	-0.24	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.56	104.33	0.226%	-0.726%	-1.548%	1.691%	0.04	5.18	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.25	124.96	0.230%	-1.336%	-2.348%	-0.108%	0.28	5.66	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.76	122.32	0.363%	-1.699%	-3.066%	0.787%	0.54	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.17	140.56	0.433%	-1.707%	-3.449%	-0.050%	0.73	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.22	100.65	0.562%	-2.602%	-5.208%		0.92	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.05	114.36	0.605%	-3.596%	-6.903%	3.992%	1.28	11.67	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.42	104.29	1.084%	-6.683%	-13.498%	8.020%	1.82	21.66	21.27