

# Irish Stock Exchange Daily Bond Index Report

Friday 25 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 25-Nov-2016	Previous Close Value 24-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.29	117.97	0.273%	-1.34%	-3.02%	-0.33%	18.29%	5.99	5.94	0.76
All Bond Index (Return)	201.19	200.63	0.279%	-1.09%	-2.49%	2.72%	101.19%	5.99	5.94	0.76
Under 3 Bond Index (Clean)	89.87	89.83	0.041%	-0.23%	-0.69%	-3.50%	-10.13%	2.02	2.03	-0.01
Under 3 Bond Index (Return)	143.51	143.44	0.053%	0.07%	-0.02%	0.41%	43.51%	2.02	2.03	-0.01
Under 5 Bond Index (Clean)	103.20	103.12	0.081%	-0.30%	-0.84%	-2.66%	3.20%	2.57	2.58	-0.17
Under 5 Bond Index (Return)	168.97	168.82	0.092%	-0.01%	-0.20%	1.09%	68.97%	2.57	2.58	-0.17
Under 10 Bond Index (Clean)	113.98	113.75	0.207%	-0.84%	-1.95%	-1.29%	13.98%	4.43	4.42	0.32
Under 10 Bond Index (Return)	189.42	189.01	0.213%	-0.59%	-1.39%	1.97%	89.42%	4.43	4.42	0.32
5 Plus Bond Index (Clean)	131.37	130.78	0.449%	-2.27%	-4.96%	2.54%	31.37%	9.09	9.00	1.00
5 Plus Bond Index (Return)	225.99	224.98	0.448%	-2.07%	-4.53%	4.87%	125.99%	9.09	9.00	1.00
10 Plus Bond Index (Clean)	139.70	138.75	0.685%	-4.30%	-9.33%	6.03%	39.70%	15.52	15.29	1.53
10 Plus Bond Index (Return)	250.56	248.87	0.682%	-4.13%	-8.97%	7.80%	150.56%	15.52	15.29	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	105.37	0.57	38	105.94	0.00	6,339	6,680	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.54	0.47	38	110.01	0.00	9,119	9,989	10031
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.51	1.93	160	114.44	0.00	7,700	8,664	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.38	0.61	38	118.99	0.00	6,547	7,827	7867
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	2.73	221	119.15	0.00	11,269	13,120	13427
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.71	0.52	38	121.23	0.00	8,082	9,756	9798
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.33	0.56	255	104.89	0.00	5,714	5,961	5993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.97	2.67	250	125.64	0.00	5,570	6,787	6935
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.84	2.35	252	123.19	0.00	7,982	9,646	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.89	3.80	257	141.69	0.00	11,390	15,706	16139
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.15	0.53	194	101.68	0.00	6,780	6,858	6894
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.44	1.28	194	115.71	0.00	8,882	10,164	10277
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.78	1.54	281	106.32	0.00	6,033	6,321	6414



# Irish Stock Exchange Daily Bond Index Report

Friday 25 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 25-Nov-2016	Previous Index Price 24-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	105.37	105.39	-0.019%	-0.400%	-0.805%	-4.403%	4.71	0.88	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.50	0.043%	-0.167%	-0.586%	-2.936%	-0.52	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.51	112.45	0.053%	-0.182%	-0.623%	-2.362%	-0.46	2.44	2.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.38	118.29	0.076%	-0.238%	-0.917%	-3.075%	-0.42	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	116.30	0.105%	-0.426%	-0.999%	-1.875%	-0.32	3.16	3.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.71	120.49	0.185%	-0.365%	-1.071%	-1.736%	-0.29	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	104.01	0.313%	-0.469%	-1.360%	2.099%	-0.02	5.18	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.97	122.59	0.317%	-1.257%	-2.545%	0.530%	0.23	5.66	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.84	120.43	0.347%	-1.570%	-3.186%	1.444%	0.49	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.89	137.38	0.371%	-1.639%	-3.732%	0.721%	0.68	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.15	100.69	0.457%	-2.233%	-4.936%		0.87	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.44	113.79	0.574%	-3.211%	-6.717%	4.869%	1.23	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.78	103.88	0.863%	-6.082%	-13.142%	9.305%	1.78	21.69	21.31

Return Price Performance			Index Price 25-Nov-2016	Previous Index Price 24-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	105.95	-0.005%	-0.043%	-4.957%	-4.846%	4.71	0.88	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.01	109.95	0.054%	0.114%	-3.903%	-3.302%	-0.52	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.37	0.063%	0.085%	-0.026%	-2.684%	-0.46	2.44	2.45
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.99	118.89	0.089%	0.103%	-4.881%	-3.517%	-0.42	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.15	119.02	0.113%	-0.158%	-0.405%	-2.190%	-0.32	3.16	3.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	120.99	0.196%	-0.082%	-4.380%	-2.119%	-0.29	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.89	104.56	0.314%	-0.415%	-1.239%	2.010%	-0.02	5.18	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.64	125.25	0.318%	-1.023%	-2.038%	0.210%	0.23	5.66	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.19	122.76	0.348%	-1.357%	-2.729%	1.137%	0.49	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.69	141.17	0.371%	-1.342%	-3.090%	0.321%	0.68	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.68	101.22	0.457%	-2.156%	-4.774%		0.87	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.71	115.05	0.574%	-3.043%	-6.369%	4.589%	1.23	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.32	105.42	0.856%	-5.885%	-12.758%	8.945%	1.78	21.69	21.31