

Irish Stock Exchange Weekly Bond Index Report

Friday 11 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 11-Nov-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 4-Nov-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.79	-1.62%	-1.75%	-3.43%	-0.75%	17.79%	5.98	5.93	0.79
All Bond Index (Return)	200.13	-1.52%	-1.61%	-3.00%	2.18%	100.13%	5.98	5.93	0.79
Under 3 Bond Index (Clean)	89.77	-0.27%	-0.35%	-0.80%	-3.60%	-10.23%	2.05	2.06	-0.33
Under 3 Bond Index (Return)	143.11	-0.18%	-0.21%	-0.30%	0.13%	43.11%	2.05	2.06	-0.33
Under 5 Bond Index (Clean)	103.07	-0.36%	-0.43%	-0.97%	-2.79%	3.07%	2.61	2.61	-0.27
Under 5 Bond Index (Return)	168.48	-0.28%	-0.30%	-0.49%	0.80%	68.48%	2.61	2.61	-0.27
Under 10 Bond Index (Clean)	113.60	-1.05%	-1.18%	-2.28%	-1.63%	13.60%	4.46	4.45	0.35
Under 10 Bond Index (Return)	188.63	-0.91%	-1.00%	-1.80%	1.55%	88.63%	4.46	4.45	0.35
5 Plus Bond Index (Clean)	130.46	-2.76%	-2.94%	-5.61%	1.84%	30.46%	9.08	8.98	1.07
5 Plus Bond Index (Return)	224.33	-2.64%	-2.79%	-5.23%	4.10%	124.33%	9.08	8.98	1.07
10 Plus Bond Index (Clean)	138.41	-5.05%	-5.19%	-10.17%	5.05%	38.41%	15.48	15.23	1.58
10 Plus Bond Index (Return)	247.55	-5.16%	-5.28%	-10.06%	6.51%	147.55%	15.48	15.23	1.58

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.57	0.36	24	105.93	0.00	6,339	6,692	6715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.42	0.30	24	109.71	0.00	9,231	10,100	10127
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.28	1.76	146	114.04	0.00	7,700	8,645	8781
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.08	0.39	24	118.46	0.00	6,612	7,807	7832
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.26	2.55	207	118.81	0.00	11,269	13,101	13388
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.50	0.33	24	120.83	0.00	8,202	9,883	9910
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.63	0.53	241	104.27	0.00	5,714	5,921	5958
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.58	2.52	236	125.26	0.00	5,520	6,766	6914
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.24	2.22	238	122.62	0.00	7,982	9,597	9787
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.05	3.60	243	140.82	0.00	11,390	15,610	16039
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.21	0.49	180	100.84	0.00	6,780	6,794	6837
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.37	1.18	180	114.65	0.00	8,882	10,069	10183
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.85	1.46	267	104.57	0.00	5,920	6,147	6190

Irish Stock Exchange Weekly Bond Index Report

Friday 11 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Nov-2016	Week to Date 4-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.57	-0.11%	-0.21%	-0.62%	-4.22%	-0.50	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.42	-0.20%	-0.28%	-0.70%	-3.05%	-0.37	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.28	-0.34%	-0.39%	-0.83%	-2.57%	-0.32	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.08	-0.42%	-0.49%	-1.17%	-3.32%	-0.25	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	116.26	-0.46%	-0.57%	-1.14%	-2.02%	-0.23	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.50	-0.53%	-0.54%	-1.24%	-1.91%	-0.20	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	-1.15%	-1.14%	-2.03%	1.41%	0.12	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.58	-1.42%	-1.57%	-2.86%	0.21%	0.30	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	-1.85%	-2.06%	-3.67%	0.94%	0.58	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.05	-2.04%	-2.24%	-4.32%	0.11%	0.78	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.21	-2.78%	-3.14%	-5.82%		0.98	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.37	-3.81%	-4.12%	-7.59%	3.89%	1.31	11.70	11.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.85	-7.01%	-6.91%	-13.91%	8.34%	1.82	21.69	21.30

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Nov-2016	Week to Date 4-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.93	-0.01%	-0.05%	-4.97%	-4.86%	-0.50	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.71	-0.12%	-0.16%	-4.16%	-3.57%	-0.37	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.04	-0.26%	-0.27%	-0.38%	-3.03%	-0.32	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.46	-0.33%	-0.34%	-5.30%	-3.95%	-0.25	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	-0.38%	-0.45%	-0.69%	-2.47%	-0.23	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.83	-0.45%	-0.41%	-4.70%	-2.44%	-0.20	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	-1.02%	-1.00%	-1.82%	1.41%	0.12	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.26	-1.21%	-1.33%	-2.34%	-0.10%	0.30	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.62	-1.63%	-1.81%	-3.18%	0.67%	0.58	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.82	-1.80%	-1.95%	-3.69%	-0.30%	0.78	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.84	-2.61%	-2.96%	-5.56%		0.98	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	-3.65%	-3.94%	-7.23%	3.63%	1.31	11.70	11.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	-7.55%	-7.43%	-14.19%	7.15%	1.82	21.69	21.30