

# Irish Stock Exchange Daily Bond Index Report

Monday 3 October, 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 03-Oct-2016	Previous Close Value 30-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.85	121.97	-0.098%	-0.10%	-0.10%	2.67%	21.85%	6.16	6.14	0.32
All Bond Index (Return)	206.18	206.32	-0.069%	-0.07%	-0.07%	5.26%	106.18%	6.16	6.14	0.32
Under 3 Bond Index (Clean)	90.49	90.49	-0.008%	-0.01%	-0.01%	-2.83%	-9.51%	1.89	1.90	-0.46
Under 3 Bond Index (Return)	143.58	143.54	0.026%	0.03%	0.03%	0.46%	43.58%	1.89	1.90	-0.46
Under 5 Bond Index (Clean)	104.08	104.08	-0.004%	0.00%	0.00%	-1.84%	4.08%	2.65	2.66	-0.44
Under 5 Bond Index (Return)	169.36	169.31	0.030%	0.03%	0.03%	1.32%	69.36%	2.65	2.66	-0.44
Under 10 Bond Index (Clean)	116.17	116.25	-0.069%	-0.07%	-0.07%	0.60%	16.17%	4.50	4.50	-0.06
Under 10 Bond Index (Return)	192.02	192.09	-0.039%	-0.04%	-0.04%	3.37%	92.02%	4.50	4.50	-0.06
5 Plus Bond Index (Clean)	137.96	138.22	-0.183%	-0.18%	-0.18%	7.69%	37.96%	9.42	9.37	0.52
5 Plus Bond Index (Return)	236.34	236.72	-0.161%	-0.16%	-0.16%	9.67%	136.34%	9.42	9.37	0.52
10 Plus Bond Index (Clean)	153.65	154.07	-0.271%	-0.27%	-0.27%	16.62%	53.65%	16.27	16.12	0.95
10 Plus Bond Index (Return)	274.55	275.25	-0.254%	-0.25%	-0.25%	18.12%	174.55%	16.27	16.12	0.95

## 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	106.21	5.29	351	111.50	0.00	6,339	6,733	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.18	4.33	351	114.51	0.00	9,231	10,170	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.21	1.29	107	114.50	0.00	7,700	8,717	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.47	5.67	351	125.14	0.00	6,627	7,917	8293
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.60	2.07	168	119.67	0.00	11,269	13,252	13486
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.01	4.81	351	126.82	0.00	8,202	10,007	10402
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.71	0.44	202	106.16	0.00	5,714	6,040	6065
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.00	2.11	197	128.11	0.00	5,520	6,955	7071
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.68	1.85	199	126.53	0.00	7,982	9,952	10100
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.99	3.02	204	146.01	0.00	11,390	16,287	16631
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.13	0.39	141	106.52	0.00	5,750	6,103	6125
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.39	0.93	141	123.32	0.00	8,098	9,911	9986
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.24	1.25	228	121.49	0.00	5,920	7,118	7192



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Oct-2016	Previous Index Price 30-Sep-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.21	106.23	-0.011%	-0.011%	-0.011%	-3.638%	-0.47	0.99	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.18	110.19	-0.009%	-0.009%	-0.009%	-2.372%	-0.47	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.21	113.22	-0.004%	-0.004%	-0.004%	-1.755%	-0.45	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.47	119.47	-0.003%	-0.003%	-0.003%	-2.180%	-0.46	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	117.60	117.60	0.002%	0.002%	0.002%	-0.883%	-0.43	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.01	122.02	-0.004%	-0.004%	-0.004%	-0.676%	-0.40	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.77	-0.056%	-0.056%	-0.056%	3.450%	-0.24	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.00	126.19	-0.147%	-0.147%	-0.147%	3.004%	-0.11	5.81	5.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.68	124.82	-0.112%	-0.112%	-0.112%	4.665%	0.08	6.70	6.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.99	143.23	-0.170%	-0.170%	-0.170%	4.449%	0.25	7.11	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.13	106.40	-0.252%	-0.252%	-0.252%		0.35	9.19	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.39	122.68	-0.235%	-0.235%	-0.235%	12.156%	0.67	11.89	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.24	120.63	-0.322%	-0.322%	-0.322%	25.439%	1.16	22.36	22.10

Return Price Performance			Index Price 03-Oct-2016	Previous Index Price 30-Sep-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.50	111.47	0.030%	0.030%	0.030%	0.147%	-0.47	0.99	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	114.48	0.024%	0.024%	0.024%	0.649%	-0.47	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.47	0.027%	0.027%	0.027%	-2.632%	-0.45	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.14	125.10	0.037%	0.037%	0.037%	1.472%	-0.46	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.67	119.63	0.033%	0.033%	0.033%	-1.761%	-0.43	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.82	126.78	0.028%	0.028%	0.028%	2.393%	-0.40	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.16	106.21	-0.049%	-0.049%	-0.049%	3.239%	-0.24	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.11	128.26	-0.119%	-0.119%	-0.119%	2.173%	-0.11	5.81	5.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.53	126.65	-0.088%	-0.088%	-0.088%	3.882%	0.08	6.70	6.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.01	146.21	-0.136%	-0.136%	-0.136%	3.379%	0.25	7.11	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.52	106.78	-0.243%	-0.243%	-0.243%		0.35	9.19	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.32	123.59	-0.217%	-0.217%	-0.217%	11.461%	0.67	11.89	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.49	121.87	-0.306%	-0.306%	-0.306%	24.494%	1.16	22.36	22.10