

Irish Stock Exchange Daily Bond Index Report

Friday 14 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 14-Oct-2016	Previous Close Value 13-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.89	120.97	-0.066%	-0.88%	-0.88%	1.86%	20.89%	6.13	6.10	0.42
All Bond Index (Return)	204.79	204.91	-0.056%	-0.74%	-0.74%	4.56%	104.79%	6.13	6.10	0.42
Under 3 Bond Index (Clean)	90.33	90.37	-0.037%	-0.18%	-0.18%	-3.00%	-9.67%	1.90	1.91	-0.46
Under 3 Bond Index (Return)	143.53	143.56	-0.024%	-0.01%	-0.01%	0.42%	43.53%	1.90	1.91	-0.46
Under 5 Bond Index (Clean)	103.83	103.89	-0.063%	-0.25%	-0.25%	-2.07%	3.83%	2.68	2.69	-0.41
Under 5 Bond Index (Return)	169.17	169.25	-0.050%	-0.08%	-0.08%	1.21%	69.17%	2.68	2.69	-0.41
Under 10 Bond Index (Clean)	115.58	115.65	-0.057%	-0.57%	-0.57%	0.09%	15.58%	4.54	4.54	0.03
Under 10 Bond Index (Return)	191.27	191.36	-0.046%	-0.43%	-0.43%	2.97%	91.27%	4.54	4.54	0.03
5 Plus Bond Index (Clean)	136.20	136.29	-0.069%	-1.46%	-1.46%	6.31%	36.20%	9.31	9.25	0.64
5 Plus Bond Index (Return)	233.52	233.66	-0.062%	-1.35%	-1.35%	8.36%	133.52%	9.31	9.25	0.64
10 Plus Bond Index (Clean)	149.85	150.03	-0.123%	-2.74%	-2.74%	13.73%	49.85%	16.11	15.93	1.10
10 Plus Bond Index (Return)	267.96	268.28	-0.117%	-2.65%	-2.65%	15.29%	167.96%	16.11	15.93	1.10

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	106.02	5.46	362	111.48	0.00	6,339	6,721	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.00	4.46	362	114.46	0.00	9,231	10,154	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.02	1.42	118	114.44	0.00	7,700	8,703	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.12	5.85	362	124.97	0.00	6,627	7,893	8281
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.28	2.21	179	119.48	0.00	11,269	13,215	13464
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	4.96	362	126.55	0.00	8,202	9,973	10380
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.32	0.47	213	105.79	0.00	5,714	6,018	6045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.31	2.22	208	127.54	0.00	5,520	6,917	7039
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.80	1.96	210	125.75	0.00	7,982	9,881	10038
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.54	3.18	215	144.72	0.00	11,390	16,121	16484
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.71	0.42	152	105.13	0.00	6,780	7,068	7096
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.58	1.00	152	121.57	0.00	8,098	9,764	9845
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.60	1.31	239	116.91	0.00	5,920	6,843	6921

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Bond Index Constituent

Clean Price Performance			Index Price 14-Oct-2016	Previous Index Price 13-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.02	106.06	-0.033%	-0.190%	-0.190%	-3.810%	-0.49	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	110.03	-0.027%	-0.171%	-0.171%	-2.530%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.02	113.08	-0.049%	-0.175%	-0.175%	-1.922%	-0.44	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.12	119.23	-0.092%	-0.300%	-0.300%	-2.471%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.28	117.38	-0.085%	-0.276%	-0.276%	-1.159%	-0.39	3.27	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.69	-0.078%	-0.344%	-0.344%	-1.014%	-0.35	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	105.42	-0.089%	-0.424%	-0.424%	3.068%	-0.18	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.31	125.40	-0.072%	-0.691%	-0.691%	2.443%	-0.04	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	123.86	-0.052%	-0.819%	-0.819%	3.925%	0.17	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.54	141.56	-0.020%	-1.185%	-1.185%	3.386%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.71	104.78	-0.059%	-1.586%	-1.586%		0.50	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.58	120.69	-0.091%	-1.714%	-1.714%	10.493%	0.80	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.60	115.80	-0.168%	-4.169%	-4.169%	20.598%	1.34	22.18	21.88

Return Price Performance			Index Price 14-Oct-2016	Previous Index Price 13-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	111.50	-0.018%	0.008%	0.008%	0.126%	-0.49	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	114.48	-0.016%	-0.013%	-0.013%	0.612%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.49	-0.038%	-0.026%	-0.026%	-2.684%	-0.44	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.97	125.06	-0.074%	-0.105%	-0.105%	1.328%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.48	119.57	-0.074%	-0.127%	-0.127%	-1.918%	-0.39	3.27	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.55	126.64	-0.064%	-0.180%	-0.180%	2.180%	-0.35	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.79	105.88	-0.087%	-0.394%	-0.394%	2.884%	-0.18	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.54	127.62	-0.063%	-0.564%	-0.564%	1.718%	-0.04	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.75	125.81	-0.045%	-0.704%	-0.704%	3.242%	0.17	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.72	144.73	-0.009%	-1.020%	-1.020%	2.465%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.13	105.19	-0.057%	-1.544%	-1.544%		0.50	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.57	121.68	-0.085%	-1.627%	-1.627%	9.885%	0.80	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.91	117.10	-0.161%	-4.064%	-4.064%	19.801%	1.34	22.18	21.88