

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 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 26-Oct-2016	Previous Close Value 25-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.43	120.89	-0.379%	-1.26%	-1.26%	1.47%	20.43%	6.13	6.10	0.47
All Bond Index (Return)	204.23	204.98	-0.366%	-1.02%	-1.02%	4.27%	104.23%	6.13	6.10	0.47
Under 3 Bond Index (Clean)	90.16	90.21	-0.055%	-0.37%	-0.37%	-3.18%	-9.84%	2.10	2.11	-0.42
Under 3 Bond Index (Return)	143.45	143.52	-0.043%	-0.06%	-0.06%	0.37%	43.45%	2.10	2.11	-0.42
Under 5 Bond Index (Clean)	103.64	103.71	-0.074%	-0.43%	-0.43%	-2.25%	3.64%	2.66	2.67	-0.39
Under 5 Bond Index (Return)	169.08	169.19	-0.062%	-0.13%	-0.13%	1.16%	69.08%	2.66	2.67	-0.39
Under 10 Bond Index (Clean)	115.28	115.57	-0.248%	-0.83%	-0.83%	-0.17%	15.28%	4.54	4.54	0.07
Under 10 Bond Index (Return)	190.99	191.45	-0.236%	-0.57%	-0.57%	2.82%	90.99%	4.54	4.54	0.07
5 Plus Bond Index (Clean)	135.43	136.32	-0.653%	-2.02%	-2.02%	5.71%	35.43%	9.26	9.19	0.69
5 Plus Bond Index (Return)	232.40	233.89	-0.638%	-1.82%	-1.82%	7.84%	132.40%	9.26	9.19	0.69
10 Plus Bond Index (Clean)	148.12	149.90	-1.184%	-3.86%	-3.86%	12.42%	48.12%	16.03	15.85	1.17
10 Plus Bond Index (Return)	265.07	268.20	-1.168%	-3.70%	-3.70%	14.04%	165.07%	16.03	15.85	1.17

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	105.85	0.12	8	105.97	0.00	6,339	6,710	6718
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.80	0.10	8	109.90	0.00	9,231	10,135	10144
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.83	1.57	130	114.40	0.00	7,700	8,688	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.83	0.13	8	118.96	0.00	6,612	7,856	7865
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.08	2.36	191	119.43	0.00	11,269	13,193	13458
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.38	0.11	8	121.49	0.00	8,202	9,955	9964
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.15	0.49	225	105.64	0.00	5,714	6,008	6036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.98	2.35	220	127.33	0.00	5,520	6,898	7028
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.37	2.07	222	125.43	0.00	7,982	9,847	10012
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.01	3.36	227	144.37	0.00	11,390	16,062	16444
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.13	0.45	164	104.58	0.00	6,780	7,060	7091
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.50	1.08	164	120.58	0.00	8,113	9,695	9782
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	113.84	1.38	251	115.21	0.00	5,920	6,739	6820

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Bond Index Constituent

Clean Price Performance			Index Price 26-Oct-2016	Previous Index Price 25-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	105.85	105.88	-0.028%	-0.351%	-0.351%	-3.966%	-0.49	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.80	109.85	-0.044%	-0.352%	-0.352%	-2.707%	-0.44	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.83	112.91	-0.064%	-0.340%	-0.340%	-2.084%	-0.43	2.52	2.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.83	118.93	-0.086%	-0.540%	-0.540%	-2.706%	-0.39	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	117.08	117.19	-0.094%	-0.446%	-0.446%	-1.327%	-0.38	3.24	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.51	-0.113%	-0.525%	-0.525%	-1.193%	-0.34	3.72	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.15	105.44	-0.281%	-0.591%	-0.591%	2.896%	-0.15	5.26	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.98	125.40	-0.333%	-0.953%	-0.953%	2.173%	-0.01	5.75	5.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.37	123.86	-0.400%	-1.166%	-1.166%	3.561%	0.21	6.63	6.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.01	141.74	-0.514%	-1.551%	-1.551%	3.004%	0.41	7.04	7.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.13	104.88	-0.708%	-2.132%	-2.132%		0.55	9.12	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.50	120.58	-0.896%	-2.591%	-2.591%	9.507%	0.87	11.80	11.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.84	115.69	-1.597%	-5.632%	-5.632%	18.757%	1.40	22.09	21.79

Return Price Performance			Index Price 26-Oct-2016	Previous Index Price 25-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	105.97	105.99	-0.013%	-4.931%	-4.931%	-4.819%	-0.49	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	109.93	-0.032%	-4.000%	-4.000%	-3.400%	-0.44	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.46	-0.052%	-0.063%	-0.063%	-2.719%	-0.43	2.52	2.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.96	119.04	-0.072%	-4.909%	-4.909%	-3.545%	-0.39	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.43	119.53	-0.081%	-0.171%	-0.171%	-1.960%	-0.38	3.24	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.49	121.61	-0.101%	-4.178%	-4.178%	-1.913%	-0.34	3.72	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.64	105.93	-0.278%	-0.535%	-0.535%	2.738%	-0.15	5.26	5.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.33	127.74	-0.318%	-0.720%	-0.720%	1.558%	-0.01	5.75	5.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.43	125.92	-0.386%	-0.958%	-0.958%	2.979%	0.21	6.63	6.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.37	145.08	-0.492%	-1.256%	-1.256%	2.220%	0.41	7.04	7.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.58	105.32	-0.704%	-2.058%	-2.058%		0.55	9.12	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.58	121.65	-0.883%	-2.433%	-2.433%	8.985%	0.87	11.80	11.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.21	117.06	-1.574%	-5.458%	-5.458%	18.059%	1.40	22.09	21.79