

Irish Stock Exchange Daily Bond Index Report

Thursday 27 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 27-Oct-2016	Previous Close Value 26-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.01	120.43	-0.350%	-1.61%	-1.61%	1.12%	20.01%	6.09	6.06	0.52
All Bond Index (Return)	203.54	204.23	-0.337%	-1.35%	-1.35%	3.92%	103.54%	6.09	6.06	0.52
Under 3 Bond Index (Clean)	90.11	90.16	-0.058%	-0.42%	-0.42%	-3.24%	-9.89%	2.10	2.10	-0.41
Under 3 Bond Index (Return)	143.39	143.45	-0.045%	-0.11%	-0.11%	0.32%	43.39%	2.10	2.10	-0.41
Under 5 Bond Index (Clean)	103.56	103.64	-0.075%	-0.50%	-0.50%	-2.33%	3.56%	2.65	2.66	-0.37
Under 5 Bond Index (Return)	168.98	169.08	-0.063%	-0.20%	-0.20%	1.10%	68.98%	2.65	2.66	-0.37
Under 10 Bond Index (Clean)	115.05	115.28	-0.202%	-1.03%	-1.03%	-0.37%	15.05%	4.53	4.52	0.11
Under 10 Bond Index (Return)	190.63	190.99	-0.191%	-0.76%	-0.76%	2.63%	90.63%	4.53	4.52	0.11
5 Plus Bond Index (Clean)	134.62	135.43	-0.598%	-2.60%	-2.60%	5.08%	34.62%	9.21	9.15	0.75
5 Plus Bond Index (Return)	231.05	232.40	-0.583%	-2.40%	-2.40%	7.21%	131.05%	9.21	9.15	0.75
10 Plus Bond Index (Clean)	146.24	148.12	-1.268%	-5.08%	-5.08%	10.99%	46.24%	15.96	15.76	1.25
10 Plus Bond Index (Return)	261.75	265.07	-1.250%	-4.90%	-4.90%	12.62%	161.75%	15.96	15.76	1.25

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	105.81	0.14	9	105.94	0.00	6,339	6,707	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.75	0.11	9	109.86	0.00	9,231	10,130	10140
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.76	1.58	131	114.34	0.00	7,700	8,683	8804
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.74	0.15	9	118.89	0.00	6,612	7,851	7860
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.98	2.37	192	119.34	0.00	11,269	13,182	13448
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.23	0.12	9	121.35	0.00	8,202	9,943	9953
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.00	0.50	226	105.50	0.00	5,714	6,000	6028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.69	2.36	221	127.05	0.00	5,520	6,882	7013
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.92	2.08	223	125.00	0.00	7,982	9,811	9977
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.38	3.37	228	143.75	0.00	11,390	15,989	16374
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.66	0.45	165	104.11	0.00	6,780	7,028	7059
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.57	1.09	165	119.65	0.00	8,113	9,619	9707
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	111.60	1.38	252	112.98	0.00	5,920	6,606	6688

Irish Stock Exchange Daily Bond Index Report

Thursday 27 October, 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 27-Oct-2016	Previous Index Price 26-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	105.81	105.85	-0.044%	-0.395%	-0.395%	-4.008%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.80	-0.050%	-0.402%	-0.402%	-2.756%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.76	112.83	-0.062%	-0.402%	-0.402%	-2.145%	-0.42	2.51	2.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.83	-0.074%	-0.614%	-0.614%	-2.778%	-0.38	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	116.98	117.08	-0.085%	-0.531%	-0.531%	-1.412%	-0.36	3.24	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	121.38	-0.120%	-0.644%	-0.644%	-1.311%	-0.31	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.00	105.15	-0.137%	-0.727%	-0.727%	2.755%	-0.13	5.26	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.69	124.98	-0.234%	-1.185%	-1.185%	1.933%	0.03	5.74	5.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.92	123.37	-0.362%	-1.524%	-1.524%	3.186%	0.26	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	141.01	-0.451%	-1.995%	-1.995%	2.539%	0.47	7.03	7.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.66	104.13	-0.451%	-2.573%	-2.573%		0.60	9.11	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.57	119.50	-0.782%	-3.352%	-3.352%	8.652%	0.93	11.79	11.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.60	113.84	-1.968%	-7.489%	-7.489%	16.420%	1.49	22.01	21.69

Return Price Performance			Index Price 27-Oct-2016	Previous Index Price 26-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	105.94	105.97	-0.030%	-4.959%	-4.959%	-4.847%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.86	109.90	-0.039%	-4.037%	-4.037%	-3.438%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.34	114.40	-0.051%	-0.114%	-0.114%	-2.769%	-0.42	2.51	2.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.89	118.96	-0.061%	-4.967%	-4.967%	-3.603%	-0.38	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.34	119.43	-0.074%	-0.244%	-0.244%	-2.033%	-0.36	3.24	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.49	-0.109%	-4.283%	-4.283%	-2.020%	-0.31	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.50	105.64	-0.134%	-0.668%	-0.668%	2.600%	-0.13	5.26	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.05	127.33	-0.222%	-0.941%	-0.941%	1.332%	0.03	5.74	5.74
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.00	125.43	-0.349%	-1.304%	-1.304%	2.619%	0.26	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.75	144.37	-0.430%	-1.681%	-1.681%	1.780%	0.47	7.03	7.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.11	104.58	-0.447%	-2.495%	-2.495%		0.60	9.11	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.65	120.58	-0.769%	-3.183%	-3.183%	8.147%	0.93	11.79	11.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.98	115.21	-1.939%	-7.292%	-7.292%	15.770%	1.49	22.01	21.69