

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 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 11-Oct-2016	Previous Close Value 10-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.79	120.79	0.006%	-0.97%	-0.97%	1.78%	20.79%	6.07	6.04	0.44
All Bond Index (Return)	204.57	204.54	0.014%	-0.85%	-0.85%	4.44%	104.57%	6.07	6.04	0.44
Under 3 Bond Index (Clean)	90.42	90.43	-0.018%	-0.08%	-0.08%	-2.91%	-9.58%	1.87	1.88	-0.47
Under 3 Bond Index (Return)	143.61	143.62	-0.006%	0.04%	0.04%	0.47%	43.61%	1.87	1.88	-0.47
Under 5 Bond Index (Clean)	103.94	103.95	-0.011%	-0.13%	-0.13%	-1.96%	3.94%	2.63	2.64	-0.43
Under 5 Bond Index (Return)	169.30	169.29	0.001%	-0.01%	-0.01%	1.29%	69.30%	2.63	2.64	-0.43
Under 10 Bond Index (Clean)	115.57	115.58	-0.007%	-0.58%	-0.58%	0.09%	15.57%	4.47	4.47	0.04
Under 10 Bond Index (Return)	191.20	191.20	0.003%	-0.46%	-0.46%	2.94%	91.20%	4.47	4.47	0.04
5 Plus Bond Index (Clean)	135.84	135.81	0.021%	-1.72%	-1.72%	6.03%	35.84%	9.31	9.25	0.67
5 Plus Bond Index (Return)	232.86	232.80	0.027%	-1.63%	-1.63%	8.06%	132.86%	9.31	9.25	0.67
10 Plus Bond Index (Clean)	149.02	148.90	0.080%	-3.28%	-3.28%	13.10%	49.02%	16.10	15.92	1.14
10 Plus Bond Index (Return)	266.46	266.23	0.085%	-3.19%	-3.19%	14.64%	166.46%	16.10	15.92	1.14

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	106.14	5.41	359	111.55	0.00	6,339	6,728	7071
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.09	4.43	359	114.52	0.00	9,231	10,162	10570
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.13	1.39	115	114.52	0.00	7,700	8,711	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.27	5.80	359	125.07	0.00	6,627	7,904	8288
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.42	2.17	176	119.59	0.00	11,269	13,231	13476
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.76	4.92	359	126.68	0.00	8,202	9,987	10390
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.35	0.46	210	105.81	0.00	5,714	6,020	6046
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.13	2.19	205	127.32	0.00	5,520	6,907	7027
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.53	1.93	207	125.46	0.00	7,982	9,860	10014
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.29	3.14	212	144.43	0.00	11,390	16,094	16451
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.49	0.41	149	104.89	0.00	5,750	6,008	6031
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.08	0.98	149	121.06	0.00	8,098	9,723	9803
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.74	1.29	236	116.03	0.00	5,920	6,792	6868

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 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 11-Oct-2016	Previous Index Price 10-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	106.14	106.15	-0.012%	-0.085%	-0.085%	-3.709%	-0.52	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.09	110.11	-0.018%	-0.089%	-0.089%	-2.450%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.13	113.16	-0.022%	-0.078%	-0.078%	-1.827%	-0.46	2.56	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.27	119.29	-0.015%	-0.170%	-0.170%	-2.344%	-0.44	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	117.42	117.41	0.006%	-0.157%	-0.157%	-1.041%	-0.41	3.29	3.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.76	121.77	-0.009%	-0.211%	-0.211%	-0.882%	-0.37	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.35	105.35	0.005%	-0.396%	-0.396%	3.097%	-0.18	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.13	125.14	-0.006%	-0.836%	-0.836%	2.293%	-0.01	5.79	5.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.53	123.55	-0.012%	-1.033%	-1.033%	3.700%	0.21	6.67	6.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.29	141.30	-0.001%	-1.354%	-1.354%	3.209%	0.40	7.08	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.49	104.47	0.014%	-1.800%	-1.800%		0.52	9.16	9.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.08	120.06	0.017%	-2.122%	-2.122%	10.034%	0.83	11.85	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.74	114.54	0.171%	-4.886%	-4.886%	19.696%	1.37	22.16	21.86

Return Price Performance			Index Price 11-Oct-2016	Previous Index Price 10-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	111.55	111.54	0.002%	0.068%	0.068%	0.186%	-0.52	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.52	114.52	-0.007%	0.033%	0.033%	0.658%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.53	-0.011%	0.038%	0.038%	-2.621%	-0.46	2.56	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.07	125.08	-0.002%	-0.020%	-0.020%	1.414%	-0.44	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.59	119.57	0.016%	-0.041%	-0.041%	-1.833%	-0.41	3.29	3.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.68	126.67	0.002%	-0.084%	-0.084%	2.278%	-0.37	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.81	105.81	0.007%	-0.372%	-0.372%	2.906%	-0.18	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.32	127.32	0.002%	-0.731%	-0.731%	1.546%	-0.01	5.79	5.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.46	125.46	-0.005%	-0.938%	-0.938%	2.999%	0.21	6.67	6.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.43	144.42	0.008%	-1.216%	-1.216%	2.261%	0.40	7.08	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.89	104.88	0.017%	-1.765%	-1.765%		0.52	9.16	9.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.06	121.03	0.022%	-2.047%	-2.047%	9.416%	0.83	11.85	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.03	115.83	0.174%	-4.787%	-4.787%	18.898%	1.37	22.16	21.86