

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 September, 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 13-Sep-2016	Previous Close Value 12-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.12	121.11	0.001%	-0.54%	-0.27%	2.05%	21.12%	6.04	6.01	0.41
All Bond Index (Return)	202.96	204.58	-0.791%	-1.29%	-0.39%	3.62%	102.96%	6.04	6.01	0.41
Under 3 Bond Index (Clean)	90.56	90.57	-0.009%	-0.26%	-0.84%	-2.75%	-9.44%	1.95	1.95	-0.37
Under 3 Bond Index (Return)	143.37	143.37	0.003%	-0.10%	0.04%	0.31%	43.37%	1.95	1.95	-0.37
Under 5 Bond Index (Clean)	104.06	104.07	-0.009%	-0.28%	-0.65%	-1.85%	4.06%	2.70	2.71	-0.34
Under 5 Bond Index (Return)	168.95	168.95	0.004%	-0.12%	0.21%	1.08%	68.95%	2.70	2.71	-0.34
Under 10 Bond Index (Clean)	115.78	115.77	0.008%	-0.33%	-0.25%	0.27%	15.78%	4.55	4.54	0.06
Under 10 Bond Index (Return)	191.04	191.01	0.017%	-0.25%	0.47%	2.85%	91.04%	4.55	4.54	0.06
5 Plus Bond Index (Clean)	136.39	136.37	0.010%	-0.78%	0.12%	6.46%	36.39%	9.21	9.16	0.62
5 Plus Bond Index (Return)	229.74	233.32	-1.537%	-2.37%	-0.94%	6.61%	129.74%	9.21	9.16	0.62
10 Plus Bond Index (Clean)	150.19	150.25	-0.041%	-1.80%	-0.28%	13.99%	50.19%	15.86	15.69	1.08
10 Plus Bond Index (Return)	252.63	268.22	-5.814%	-7.64%	-5.68%	8.69%	152.63%	15.86	15.69	1.08

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	106.47	4.99	331	111.46	0.00	6,339	6,749	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	4.08	331	114.31	0.00	9,231	10,175	10551
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.22	1.05	87	114.27	0.00	7,700	8,718	8799
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.48	5.35	331	124.83	0.00	6,627	7,917	8272
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.50	1.83	148	119.32	0.00	11,269	13,241	13446
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.80	4.53	331	126.33	0.00	8,202	9,990	10361
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.20	0.40	182	105.60	0.00	5,714	6,011	6034
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.41	1.89	177	127.30	0.00	5,520	6,922	7026
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.75	1.67	179	125.42	0.00	7,982	9,878	10011
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.95	2.72	184	144.67	0.00	11,390	16,169	16479
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.84	0.33	121	105.17	0.00	5,750	6,028	6047
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.49	0.80	121	121.29	0.00	8,068	9,721	9785
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.35	1.14	208	101.14	0.00	5,920	6,887	5987

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Bond Index Constituent

Clean Price Performance			Index Price 13-Sep-2016	Previous Index Price 12-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	106.47	106.49	-0.022%	-0.202%	-1.046%	-3.405%	-0.41	1.04	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.23	0.000%	-0.252%	-0.819%	-2.329%	-0.37	1.97	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.22	113.23	-0.008%	-0.317%	-0.689%	-1.750%	-0.36	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.48	119.50	-0.019%	-0.320%	-0.672%	-2.172%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.50	117.50	-0.004%	-0.272%	-0.404%	-0.971%	-0.34	3.36	3.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	121.80	-0.004%	-0.291%	-0.493%	-0.851%	-0.29	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.20	105.19	0.014%	-0.122%	0.430%	2.948%	-0.14	5.38	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.41	125.39	0.016%	-0.223%	0.418%	2.522%	0.00	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.75	123.73	0.020%	-0.444%	0.247%	3.884%	0.21	6.75	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.95	141.91	0.032%	-0.421%	0.138%	3.689%	0.37	7.16	7.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.84	104.77	0.062%	-0.707%	0.397%		0.49	9.24	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.49	120.48	0.006%	-1.252%	0.183%	10.415%	0.81	11.93	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.35	116.47	-0.106%	-2.559%	-0.915%	21.377%	1.31	22.29	22.00

Return Price Performance			Index Price 13-Sep-2016	Previous Index Price 12-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	111.46	111.47	-0.007%	-0.017%	0.004%	0.108%	-0.41	1.04	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.30	0.011%	-0.103%	0.013%	0.476%	-0.37	1.97	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.26	0.003%	-0.177%	0.104%	-2.833%	-0.36	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.83	124.84	-0.006%	-0.138%	0.325%	1.217%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.32	0.007%	-0.133%	0.377%	-2.048%	-0.34	3.36	3.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.33	126.32	0.006%	-0.140%	0.337%	1.998%	-0.29	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.60	105.58	0.016%	-0.155%	0.585%	2.698%	-0.14	5.38	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.30	127.27	0.024%	-0.201%	1.050%	1.531%	0.00	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.42	125.38	0.027%	-0.430%	0.806%	2.965%	0.21	6.75	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.67	144.61	0.041%	-0.408%	0.910%	2.434%	0.37	7.16	7.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.17	105.10	0.065%	-0.829%	0.594%		0.49	9.24	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.29	121.27	0.012%	-1.352%	0.592%	9.625%	0.81	11.93	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.14	117.61	-14.002%	-16.348%	-14.400%	3.639%	1.31	22.29	22.00