

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 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 21-Sep-2016	Previous Close Value 20-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.25	121.39	-0.121%	-0.43%	-0.16%	2.16%	21.25%	6.15	6.13	0.41
All Bond Index (Return)	204.96	205.18	-0.110%	-0.31%	0.59%	4.64%	104.96%	6.15	6.13	0.41
Under 3 Bond Index (Clean)	90.55	90.57	-0.017%	-0.27%	-0.85%	-2.76%	-9.45%	1.92	1.93	-0.42
Under 3 Bond Index (Return)	143.48	143.49	-0.004%	-0.03%	0.12%	0.39%	43.48%	1.92	1.93	-0.42
Under 5 Bond Index (Clean)	104.05	104.08	-0.027%	-0.28%	-0.66%	-1.86%	4.05%	2.68	2.69	-0.37
Under 5 Bond Index (Return)	169.09	169.12	-0.015%	-0.04%	0.29%	1.17%	69.09%	2.68	2.69	-0.37
Under 10 Bond Index (Clean)	115.87	115.99	-0.104%	-0.26%	-0.18%	0.34%	15.87%	4.53	4.53	0.03
Under 10 Bond Index (Return)	191.32	191.49	-0.093%	-0.10%	0.61%	3.00%	91.32%	4.53	4.53	0.03
5 Plus Bond Index (Clean)	136.68	136.97	-0.207%	-0.56%	0.33%	6.69%	36.68%	9.40	9.35	0.62
5 Plus Bond Index (Return)	233.98	234.45	-0.198%	-0.56%	0.89%	8.58%	133.98%	9.40	9.35	0.62
10 Plus Bond Index (Clean)	150.70	151.03	-0.220%	-1.46%	0.06%	14.38%	50.70%	16.24	16.06	1.07
10 Plus Bond Index (Return)	269.15	269.73	-0.214%	-1.60%	0.48%	15.80%	169.15%	16.24	16.06	1.07

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	106.40	5.11	339	111.51	0.00	6,339	6,745	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	4.18	339	114.40	0.00	9,231	10,174	10560
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.24	1.15	95	114.39	0.00	7,700	8,720	8808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.46	5.48	339	124.94	0.00	6,627	7,916	8279
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.48	1.92	156	119.40	0.00	11,269	13,238	13455
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.82	4.64	339	126.46	0.00	8,202	9,991	10372
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.39	0.42	190	105.80	0.00	5,714	6,021	6045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.59	1.98	185	127.57	0.00	5,520	6,932	7041
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.92	1.74	187	125.67	0.00	7,982	9,891	10031
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.19	2.84	192	145.03	0.00	11,390	16,195	16519
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.10	0.35	129	105.46	0.00	5,750	6,043	6064
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.63	0.85	129	121.47	0.00	8,068	9,732	9800
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.13	1.18	216	118.31	0.00	5,920	6,933	7003

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Bond Index Constituent

Clean Price Performance			Index Price 21-Sep-2016	Previous Index Price 20-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	106.40	106.42	-0.016%	-0.269%	-1.113%	-3.470%	-0.46	1.02	1.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.24	-0.014%	-0.255%	-0.822%	-2.332%	-0.41	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.24	113.27	-0.019%	-0.295%	-0.667%	-1.729%	-0.41	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.46	119.50	-0.033%	-0.336%	-0.688%	-2.189%	-0.39	2.78	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.48	117.51	-0.027%	-0.289%	-0.421%	-0.988%	-0.36	3.34	3.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.82	121.87	-0.048%	-0.274%	-0.476%	-0.834%	-0.32	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.39	105.48	-0.090%	0.054%	0.606%	3.129%	-0.18	5.36	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.59	125.80	-0.169%	-0.080%	0.562%	2.669%	-0.04	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.92	124.16	-0.193%	-0.305%	0.387%	4.029%	0.18	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.19	142.52	-0.233%	-0.256%	0.303%	3.860%	0.34	7.14	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.10	105.40	-0.286%	-0.457%	0.650%		0.46	9.22	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.63	120.93	-0.251%	-1.142%	0.295%	10.538%	0.80	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.13	117.34	-0.179%	-1.909%	-0.255%	22.186%	1.28	22.29	22.01

Return Price Performance			Index Price 21-Sep-2016	Previous Index Price 20-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	111.51	111.51	-0.002%	0.026%	0.048%	0.151%	-0.46	1.02	1.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.40	114.41	-0.003%	-0.021%	0.095%	0.558%	-0.41	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.39	114.40	-0.009%	-0.072%	0.210%	-2.730%	-0.41	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.94	124.96	-0.019%	-0.050%	0.413%	1.306%	-0.39	2.78	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.40	119.42	-0.017%	-0.068%	0.442%	-1.984%	-0.36	3.34	3.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.46	126.50	-0.035%	-0.037%	0.440%	2.103%	-0.32	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.80	105.89	-0.088%	0.036%	0.777%	2.894%	-0.18	5.36	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.57	127.77	-0.158%	0.008%	1.261%	1.743%	-0.04	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.67	125.90	-0.183%	-0.233%	1.006%	3.169%	0.18	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.03	145.34	-0.218%	-0.165%	1.156%	2.684%	0.34	7.14	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.46	105.75	-0.283%	-0.560%	0.867%		0.46	9.22	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.47	121.77	-0.244%	-1.200%	0.747%	9.794%	0.80	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.31	118.51	-0.172%	-2.148%	0.131%	21.232%	1.28	22.29	22.01