

Irish Stock Exchange Daily Bond Index Report

Friday 23 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 23-Sep-2016	Previous Close Value 22-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.65	121.69	-0.035%	-0.10%	0.17%	2.50%	21.65%	6.17	6.15	0.36
All Bond Index (Return)	205.66	205.71	-0.025%	0.03%	0.93%	5.00%	105.66%	6.17	6.15	0.36
Under 3 Bond Index (Clean)	90.54	90.56	-0.028%	-0.28%	-0.86%	-2.78%	-9.46%	1.91	1.92	-0.44
Under 3 Bond Index (Return)	143.50	143.52	-0.015%	-0.01%	0.13%	0.40%	43.50%	1.91	1.92	-0.44
Under 5 Bond Index (Clean)	104.07	104.11	-0.034%	-0.27%	-0.64%	-1.84%	4.07%	2.67	2.68	-0.40
Under 5 Bond Index (Return)	169.16	169.19	-0.021%	0.00%	0.33%	1.20%	69.16%	2.67	2.68	-0.40
Under 10 Bond Index (Clean)	116.06	116.10	-0.033%	-0.09%	-0.02%	0.51%	16.06%	4.52	4.52	-0.02
Under 10 Bond Index (Return)	191.67	191.71	-0.022%	0.08%	0.80%	3.18%	91.67%	4.52	4.52	-0.02
5 Plus Bond Index (Clean)	137.53	137.58	-0.036%	0.05%	0.96%	7.35%	37.53%	9.43	9.38	0.55
5 Plus Bond Index (Return)	235.45	235.51	-0.028%	0.06%	1.52%	9.26%	135.45%	9.43	9.38	0.55
10 Plus Bond Index (Clean)	152.69	152.76	-0.046%	-0.16%	1.39%	15.89%	52.69%	16.29	16.13	0.99
10 Plus Bond Index (Return)	272.71	272.82	-0.041%	-0.29%	1.81%	17.33%	172.71%	16.29	16.13	0.99

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	106.34	5.14	341	111.48	0.00	6,339	6,741	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	4.20	341	114.43	0.00	9,231	10,175	10563
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.25	1.17	97	114.41	0.00	7,700	8,720	8810
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.47	5.51	341	124.99	0.00	6,627	7,917	8282
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.52	1.95	158	119.47	0.00	11,269	13,243	13462
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.90	4.67	341	126.57	0.00	8,202	9,998	10381
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.54	0.42	192	105.96	0.00	5,714	6,030	6054
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.87	2.00	187	127.87	0.00	5,520	6,948	7058
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.34	1.76	189	126.10	0.00	7,982	9,925	10065
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.75	2.87	194	145.62	0.00	11,390	16,260	16586
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.80	0.36	131	106.16	0.00	5,750	6,084	6104
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.66	0.86	131	122.52	0.00	8,068	9,815	9884
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.45	1.20	218	120.64	0.00	5,920	7,071	7141

Irish Stock Exchange Daily Bond Index Report

Friday 23 September, 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 23-Sep-2016	Previous Index Price 22-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	106.34	106.37	-0.024%	-0.323%	-1.166%	-3.523%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.25	-0.024%	-0.252%	-0.819%	-2.329%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.25	113.29	-0.035%	-0.293%	-0.665%	-1.727%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.47	119.51	-0.031%	-0.325%	-0.678%	-2.178%	-0.42	2.77	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.52	117.57	-0.047%	-0.255%	-0.387%	-0.954%	-0.38	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.90	121.94	-0.033%	-0.205%	-0.407%	-0.765%	-0.35	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	105.59	-0.043%	0.201%	0.754%	3.280%	-0.21	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.87	125.91	-0.032%	0.146%	0.789%	2.900%	-0.08	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.34	124.39	-0.040%	0.031%	0.725%	4.380%	0.13	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.75	142.81	-0.040%	0.139%	0.701%	4.272%	0.28	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.80	105.79	0.017%	0.206%	1.322%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.66	121.65	0.008%	-0.297%	1.152%	11.482%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.45	119.59	-0.121%	0.036%	1.723%	24.609%	1.19	22.35	22.09

Return Price Performance			Index Price 23-Sep-2016	Previous Index Price 22-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	111.48	111.49	-0.009%	0.001%	0.022%	0.126%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.43	114.45	-0.012%	0.004%	0.121%	0.584%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	114.44	-0.024%	-0.049%	0.233%	-2.708%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.99	125.01	-0.017%	-0.014%	0.449%	1.343%	-0.42	2.77	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	119.51	-0.036%	-0.013%	0.497%	-1.931%	-0.38	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.57	126.60	-0.021%	0.051%	0.529%	2.194%	-0.35	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.96	106.00	-0.041%	0.187%	0.930%	3.050%	-0.21	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.87	127.90	-0.023%	0.246%	1.503%	1.986%	-0.08	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.10	126.14	-0.032%	0.113%	1.356%	3.527%	0.13	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.62	145.66	-0.029%	0.243%	1.569%	3.103%	0.28	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.16	106.14	0.020%	0.107%	1.543%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.52	122.50	0.013%	-0.351%	1.612%	10.737%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.64	120.78	-0.115%	-0.218%	2.107%	23.624%	1.19	22.35	22.09