

Irish Stock Exchange Daily Bond Index Report

Thursday 29 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 29-Sep-2016	Previous Close Value 28-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.91	121.92	-0.010%	0.11%	0.39%	2.72%	21.91%	6.17	6.15	0.31
All Bond Index (Return)	206.20	206.20	-0.001%	0.29%	1.20%	5.27%	106.20%	6.17	6.15	0.31
Under 3 Bond Index (Clean)	90.49	90.54	-0.056%	-0.34%	-0.91%	-2.83%	-9.51%	1.90	1.91	-0.45
Under 3 Bond Index (Return)	143.53	143.59	-0.043%	0.00%	0.15%	0.42%	43.53%	1.90	1.91	-0.45
Under 5 Bond Index (Clean)	104.09	104.13	-0.042%	-0.25%	-0.63%	-1.83%	4.09%	2.65	2.67	-0.43
Under 5 Bond Index (Return)	169.30	169.35	-0.030%	0.08%	0.42%	1.29%	69.30%	2.65	2.67	-0.43
Under 10 Bond Index (Clean)	116.24	116.27	-0.025%	0.06%	0.14%	0.67%	16.24%	4.51	4.51	-0.07
Under 10 Bond Index (Return)	192.07	192.10	-0.016%	0.29%	1.01%	3.40%	92.07%	4.51	4.51	-0.07
5 Plus Bond Index (Clean)	138.07	138.04	0.020%	0.45%	1.35%	7.78%	38.07%	9.42	9.38	0.51
5 Plus Bond Index (Return)	236.46	236.39	0.026%	0.49%	1.96%	9.72%	136.46%	9.42	9.38	0.51
10 Plus Bond Index (Clean)	153.57	153.44	0.084%	0.41%	1.96%	16.55%	53.57%	16.27	16.11	0.96
10 Plus Bond Index (Return)	274.34	274.10	0.089%	0.30%	2.42%	18.03%	174.34%	16.27	16.11	0.96

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	106.24	5.23	347	111.47	0.00	6,339	6,735	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.18	4.28	347	114.45	0.00	9,231	10,170	10565
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.22	1.24	103	114.46	0.00	7,700	8,718	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.49	5.61	347	125.10	0.00	6,627	7,918	8290
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.61	2.02	164	119.64	0.00	11,269	13,254	13481
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.03	4.75	347	126.79	0.00	8,202	10,009	10399
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.75	0.43	198	106.18	0.00	5,714	6,042	6067
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.17	2.06	193	128.23	0.00	5,520	6,964	7078
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.80	1.82	195	126.62	0.00	7,982	9,961	10106
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.20	2.96	200	146.16	0.00	11,390	16,311	16648
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.37	0.38	137	106.74	0.00	5,750	6,116	6138
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.46	0.90	137	123.36	0.00	8,098	9,917	9990
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.98	1.23	224	121.20	0.00	5,920	7,102	7175

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Bond Index Constituent

Clean Price Performance			Index Price 29-Sep-2016	Previous Index Price 28-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	106.24	106.31	-0.063%	-0.419%	-1.261%	-3.615%	-0.46	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.18	110.23	-0.045%	-0.299%	-0.866%	-2.375%	-0.45	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.22	113.29	-0.064%	-0.320%	-0.691%	-1.753%	-0.44	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.49	119.54	-0.041%	-0.309%	-0.661%	-2.162%	-0.45	2.76	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	117.61	117.67	-0.047%	-0.174%	-0.307%	-0.874%	-0.43	3.31	3.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.03	122.04	-0.002%	-0.096%	-0.298%	-0.657%	-0.40	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.75	105.78	-0.026%	0.401%	0.955%	3.486%	-0.25	5.33	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.17	126.19	-0.018%	0.382%	1.027%	3.143%	-0.13	5.82	5.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.80	124.78	0.018%	0.401%	1.098%	4.766%	0.06	6.70	6.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.20	143.23	-0.017%	0.456%	1.019%	4.602%	0.23	7.12	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.37	106.33	0.035%	0.739%	1.860%		0.33	9.20	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.46	122.32	0.119%	0.365%	1.823%	12.223%	0.67	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.98	119.93	0.037%	0.479%	2.173%	25.161%	1.17	22.35	22.09

Return Price Performance			Index Price 29-Sep-2016	Previous Index Price 28-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	111.47	111.52	-0.047%	-0.009%	0.013%	0.116%	-0.46	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.45	114.49	-0.033%	0.024%	0.140%	0.603%	-0.45	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.52	-0.053%	-0.011%	0.271%	-2.671%	-0.44	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.10	125.14	-0.026%	0.079%	0.543%	1.438%	-0.45	2.76	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	119.64	119.68	-0.036%	0.128%	0.639%	-1.792%	-0.43	3.31	3.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.79	126.78	0.009%	0.221%	0.700%	2.367%	-0.40	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.18	106.21	-0.024%	0.398%	1.142%	3.267%	-0.25	5.33	5.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.23	128.25	-0.010%	0.529%	1.789%	2.274%	-0.13	5.82	5.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.62	126.59	0.024%	0.522%	1.770%	3.950%	0.06	6.70	6.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.16	146.17	-0.007%	0.615%	1.947%	3.486%	0.23	7.12	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.74	106.70	0.037%	0.652%	2.096%		0.33	9.20	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.36	123.21	0.123%	0.338%	2.316%	11.503%	0.67	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.20	121.16	0.040%	0.246%	2.581%	24.198%	1.17	22.35	22.09