

Irish Stock Exchange Daily Bond Index Report

Friday 9 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 09-Sep-2016	Previous Close Value 08-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.34	121.90	-0.463%	-0.35%	-0.08%	2.24%	21.34%	6.18	6.15	0.41
All Bond Index (Return)	204.90	205.81	-0.445%	-0.34%	0.56%	4.61%	104.90%	6.18	6.15	0.41
Under 3 Bond Index (Clean)	90.60	90.64	-0.044%	-0.22%	-0.80%	-2.71%	-9.40%	1.95	1.96	-0.38
Under 3 Bond Index (Return)	143.36	143.41	-0.031%	-0.11%	0.04%	0.30%	43.36%	1.95	1.96	-0.38
Under 5 Bond Index (Clean)	104.13	104.22	-0.087%	-0.21%	-0.59%	-1.79%	4.13%	2.71	2.72	-0.35
Under 5 Bond Index (Return)	168.98	169.11	-0.073%	-0.10%	0.23%	1.10%	68.98%	2.71	2.72	-0.35
Under 10 Bond Index (Clean)	115.94	116.21	-0.232%	-0.20%	-0.12%	0.40%	15.94%	4.55	4.55	0.03
Under 10 Bond Index (Return)	191.22	191.64	-0.218%	-0.15%	0.56%	2.94%	91.22%	4.55	4.55	0.03
5 Plus Bond Index (Clean)	136.79	137.90	-0.806%	-0.48%	0.41%	6.78%	36.79%	9.43	9.38	0.61
5 Plus Bond Index (Return)	233.98	235.84	-0.790%	-0.56%	0.89%	8.58%	133.98%	9.43	9.38	0.61
10 Plus Bond Index (Clean)	150.93	153.77	-1.843%	-1.31%	0.22%	14.55%	50.93%	16.26	16.08	1.06
10 Plus Bond Index (Return)	269.40	274.41	-1.824%	-1.50%	0.58%	15.91%	169.40%	16.26	16.08	1.06

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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.51	4.93	327	111.44	0.00	6,339	6,752	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.26	4.03	327	114.29	0.00	9,231	10,178	10550
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.28	1.00	83	114.28	0.00	7,700	8,722	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.58	5.29	327	124.87	0.00	6,667	7,972	8324
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.59	1.78	144	119.37	0.00	11,269	13,251	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.91	4.48	327	126.39	0.00	8,202	9,999	10366
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.39	178	105.72	0.00	5,714	6,018	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.59	1.85	173	127.43	0.00	5,480	6,881	6983
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.02	1.63	175	125.65	0.00	7,982	9,899	10029
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.29	2.66	180	144.96	0.00	11,390	16,208	16511
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.23	0.32	117	105.55	0.00	5,750	6,051	6069
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.00	0.77	117	121.76	0.00	8,068	9,762	9824
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.06	1.12	204	118.18	0.00	5,920	6,929	6996

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Bond Index Constituent

Clean Price Performance			Index Price 09-Sep-2016	Previous Index Price 08-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	106.51	106.54	-0.028%	-0.161%	-1.006%	-3.366%	-0.42	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.26	110.31	-0.048%	-0.222%	-0.789%	-2.299%	-0.37	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.28	113.34	-0.053%	-0.264%	-0.636%	-1.698%	-0.37	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.58	119.71	-0.107%	-0.236%	-0.589%	-2.090%	-0.38	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.59	117.73	-0.121%	-0.194%	-0.326%	-0.893%	-0.35	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.91	122.08	-0.135%	-0.196%	-0.399%	-0.757%	-0.31	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	105.56	-0.225%	-0.003%	0.549%	3.070%	-0.16	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.59	125.92	-0.266%	-0.084%	0.558%	2.665%	-0.02	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.02	124.54	-0.416%	-0.225%	0.467%	4.113%	0.18	6.76	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.29	142.96	-0.464%	-0.180%	0.380%	3.939%	0.34	7.17	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.23	105.91	-0.642%	-0.336%	0.773%		0.45	9.25	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.00	122.48	-1.212%	-0.838%	0.603%	10.877%	0.78	11.94	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.06	120.33	-2.718%	-1.964%	-0.311%	22.118%	1.28	22.32	22.04

Return Price Performance			Index Price 09-Sep-2016	Previous Index Price 08-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	111.44	111.46	-0.013%	-0.033%	-0.012%	0.092%	-0.42	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.29	114.33	-0.035%	-0.117%	-0.001%	0.461%	-0.37	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.33	-0.041%	-0.167%	0.115%	-2.822%	-0.37	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.87	124.98	-0.090%	-0.110%	0.354%	1.246%	-0.38	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.50	-0.110%	-0.098%	0.412%	-2.014%	-0.35	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.39	126.54	-0.120%	-0.092%	0.384%	2.047%	-0.31	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.72	105.95	-0.223%	-0.045%	0.695%	2.811%	-0.16	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.43	127.76	-0.254%	-0.097%	1.155%	1.637%	-0.02	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.65	126.16	-0.403%	-0.244%	0.995%	3.158%	0.18	6.76	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.96	145.61	-0.446%	-0.213%	1.108%	2.635%	0.34	7.17	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.55	106.23	-0.637%	-0.470%	0.958%		0.45	9.25	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.76	123.24	-1.200%	-0.963%	0.989%	10.057%	0.78	11.94	11.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.18	121.44	-2.688%	-2.256%	0.020%	21.098%	1.28	22.32	22.04