

Irish Stock Exchange Weekly Bond Index Report

Friday 16 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 16-Sep-2016	Week to Date 9-Sep-2016	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	121.14	-0.17%	-0.52%	-0.25%	2.07%	21.14%	6.15	6.12	0.42	
All Bond Index (Return)	204.69	-0.10%	-0.44%	0.46%	4.50%	104.69%	6.15	6.12	0.42	
Under 3 Bond Index (Clean)	90.55	-0.05%	-0.27%	-0.85%	-2.76%	-9.45%	1.93	1.94	-0.40	
Under 3 Bond Index (Return)	143.41	0.03%	-0.08%	0.07%	0.33%	43.41%	1.93	1.94	-0.40	
Under 5 Bond Index (Clean)	104.06	-0.06%	-0.28%	-0.65%	-1.85%	4.06%	2.69	2.70	-0.36	
Under 5 Bond Index (Return)	169.01	0.02%	-0.09%	0.24%	1.12%	69.01%	2.69	2.70	-0.36	
Under 10 Bond Index (Clean)	115.86	-0.07%	-0.27%	-0.19%	0.34%	15.86%	4.53	4.53	0.03	
Under 10 Bond Index (Return)	191.22	0.00%	-0.15%	0.56%	2.94%	91.22%	4.53	4.53	0.03	
5 Plus Bond Index (Clean)	136.44	-0.26%	-0.74%	0.15%	6.50%	36.44%	9.39	9.33	0.64	
5 Plus Bond Index (Return)	233.49	-0.21%	-0.77%	0.68%	8.35%	133.49%	9.39	9.33	0.64	
10 Plus Bond Index (Clean)	149.78	-0.77%	-2.06%	-0.55%	13.68%	49.78%	16.20	16.02	1.11	
10 Plus Bond Index (Return)	267.45	-0.72%	-2.22%	-0.15%	15.07%	167.45%	16.20	16.02	1.11	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.43	5.03	334	111.46	0.00	6,339	6,746	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	4.12	334	114.33	0.00	9,231	10,173	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.24	1.09	90	114.33	0.00	7,700	8,720	8803
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.48	5.40	334	124.88	0.00	6,627	7,918	8275
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.49	1.86	151	119.35	0.00	11,269	13,239	13449
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.84	4.58	334	126.41	0.00	8,202	9,993	10368
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.34	0.41	185	105.74	0.00	5,714	6,019	6042
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.58	1.92	180	127.50	0.00	5,520	6,931	7038
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.92	1.70	182	125.61	0.00	7,982	9,891	10026
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.17	2.77	187	144.94	0.00	11,390	16,194	16509
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.05	0.34	124	105.39	0.00	5,750	6,040	6060
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.39	0.82	124	121.21	0.00	8,068	9,713	9779
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.73	1.16	211	116.88	0.00	5,920	6,850	6919

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Sep-2016	Week to Date 9-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.43	-0.08%	-0.24%	-1.09%	-3.45%	-0.44	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	-0.04%	-0.26%	-0.83%	-2.34%	-0.39	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.24	-0.03%	-0.30%	-0.67%	-1.73%	-0.39	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.48	-0.08%	-0.32%	-0.67%	-2.17%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.49	-0.09%	-0.28%	-0.41%	-0.98%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.84	-0.06%	-0.26%	-0.46%	-0.82%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.34	0.01%	0.01%	0.56%	3.08%	-0.17	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.58	0.00%	-0.09%	0.55%	2.66%	-0.03	5.85	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.92	-0.09%	-0.31%	0.38%	4.02%	0.18	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.17	-0.09%	-0.27%	0.29%	3.85%	0.34	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.05	-0.18%	-0.51%	0.60%		0.46	9.23	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.39	-0.50%	-1.33%	0.10%	10.33%	0.82	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.73	-1.14%	-3.08%	-1.45%	20.73%	1.33	22.26	21.96

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Sep-2016	Week to Date 9-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.46	0.02%	-0.02%	0.00%	0.11%	-0.44	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	0.04%	-0.08%	0.03%	0.50%	-0.39	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.33	0.04%	-0.13%	0.16%	-2.78%	-0.39	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	0.01%	-0.10%	0.37%	1.26%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	-0.01%	-0.11%	0.40%	-2.03%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.41	0.02%	-0.08%	0.40%	2.06%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.74	0.02%	-0.02%	0.72%	2.83%	-0.17	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.50	0.05%	-0.04%	1.21%	1.69%	-0.03	5.85	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.61	-0.03%	-0.28%	0.96%	3.12%	0.18	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.94	-0.01%	-0.23%	1.09%	2.62%	0.34	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.39	-0.16%	-0.63%	0.80%		0.46	9.23	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.21	-0.46%	-1.42%	0.53%	9.55%	0.82	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.88	-1.10%	-3.33%	-1.08%	19.77%	1.33	22.26	21.96