

Irish Stock Exchange Weekly 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	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 16-Sep-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	121.65	0.42%	-0.10%	0.17%	2.50%	21.65%	6.17	6.15	0.36
All Bond Index (Return)	205.66	0.47%	0.03%	0.93%	5.00%	105.66%	6.17	6.15	0.36
Under 3 Bond Index (Clean)	90.54	-0.02%	-0.28%	-0.86%	-2.78%	-9.46%	1.91	1.92	-0.44
Under 3 Bond Index (Return)	143.50	0.06%	-0.01%	0.13%	0.40%	43.50%	1.91	1.92	-0.44
Under 5 Bond Index (Clean)	104.07	0.01%	-0.27%	-0.64%	-1.84%	4.07%	2.67	2.68	-0.40
Under 5 Bond Index (Return)	169.16	0.09%	0.00%	0.33%	1.20%	69.16%	2.67	2.68	-0.40
Under 10 Bond Index (Clean)	116.06	0.17%	-0.09%	-0.02%	0.51%	16.06%	4.52	4.52	-0.02
Under 10 Bond Index (Return)	191.67	0.23%	0.08%	0.80%	3.18%	91.67%	4.52	4.52	-0.02
5 Plus Bond Index (Clean)	137.53	0.80%	0.05%	0.96%	7.35%	37.53%	9.43	9.38	0.55
5 Plus Bond Index (Return)	235.45	0.84%	0.06%	1.52%	9.26%	135.45%	9.43	9.38	0.55
10 Plus Bond Index (Clean)	152.69	1.95%	-0.16%	1.39%	15.89%	52.69%	16.29	16.13	0.99
10 Plus Bond Index (Return)	272.71	1.97%	-0.29%	1.81%	17.33%	172.71%	16.29	16.13	0.99

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	106.34	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 Weekly 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Sep-2016	Week to Date 16-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.34	-0.08%	-0.32%	-1.17%	-3.52%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	0.01%	-0.25%	-0.82%	-2.33%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.25	0.00%	-0.29%	-0.66%	-1.73%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.47	-0.01%	-0.33%	-0.68%	-2.18%	-0.42	2.77	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.52	0.03%	-0.25%	-0.39%	-0.95%	-0.38	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.90	0.05%	-0.20%	-0.41%	-0.77%	-0.35	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	0.19%	0.20%	0.75%	3.28%	-0.21	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.87	0.23%	0.15%	0.79%	2.90%	-0.08	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.34	0.34%	0.03%	0.73%	4.38%	0.13	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.75	0.41%	0.14%	0.70%	4.27%	0.28	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.80	0.72%	0.21%	1.32%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.66	1.05%	-0.30%	1.15%	11.48%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.45	3.22%	0.04%	1.72%	24.61%	1.19	22.35	22.09

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Sep-2016	Week to Date 16-Sep-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	0.02%	0.00%	0.02%	0.13%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.43	0.09%	0.00%	0.12%	0.58%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.41	0.08%	-0.05%	0.23%	-2.71%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.99	0.08%	-0.01%	0.45%	1.34%	-0.42	2.77	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	119.47	0.10%	-0.01%	0.50%	-1.93%	-0.38	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.57	0.13%	0.05%	0.53%	2.19%	-0.35	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.96	0.21%	0.19%	0.93%	3.05%	-0.21	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.87	0.29%	0.25%	1.50%	1.99%	-0.08	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.10	0.39%	0.11%	1.36%	3.53%	0.13	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.62	0.47%	0.24%	1.57%	3.10%	0.28	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.16	0.74%	0.11%	1.54%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.52	1.08%	-0.35%	1.61%	10.74%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.64	3.22%	-0.22%	2.11%	23.62%	1.19	22.35	22.09