

Irish Stock Exchange Daily Bond Index Report

Monday 12 September, 2016

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Bond Indices Performance

Index	Close Value 12-Sep-2016	Previous Close Value 09-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.11	121.34	-0.186%	-0.54%	-0.27%	2.05%	21.11%	6.17	6.14	0.44
All Bond Index (Return)	204.58	204.90	-0.156%	-0.50%	0.40%	4.45%	104.58%	6.17	6.14	0.44
Under 3 Bond Index (Clean)	90.57	90.60	-0.032%	-0.25%	-0.83%	-2.74%	-9.43%	1.95	1.96	-0.37
Under 3 Bond Index (Return)	143.37	143.36	0.003%	-0.11%	0.04%	0.30%	43.37%	1.95	1.96	-0.37
Under 5 Bond Index (Clean)	104.07	104.13	-0.057%	-0.27%	-0.64%	-1.84%	4.07%	2.71	2.72	-0.34
Under 5 Bond Index (Return)	168.95	168.98	-0.021%	-0.13%	0.21%	1.08%	68.95%	2.71	2.72	-0.34
Under 10 Bond Index (Clean)	115.77	115.94	-0.142%	-0.34%	-0.26%	0.26%	15.77%	4.55	4.54	0.06
Under 10 Bond Index (Return)	191.01	191.22	-0.111%	-0.26%	0.45%	2.83%	91.01%	4.55	4.54	0.06
5 Plus Bond Index (Clean)	136.37	136.79	-0.306%	-0.79%	0.11%	6.45%	36.37%	9.42	9.36	0.65
5 Plus Bond Index (Return)	233.32	233.98	-0.283%	-0.84%	0.61%	8.27%	133.32%	9.42	9.36	0.65
10 Plus Bond Index (Clean)	150.25	150.93	-0.456%	-1.76%	-0.24%	14.03%	50.25%	16.24	16.07	1.09
10 Plus Bond Index (Return)	268.22	269.40	-0.437%	-1.94%	0.14%	15.40%	168.22%	16.24	16.07	1.09

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	106.49	4.97	330	111.47	0.00	6,339	6,751	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	4.07	330	114.30	0.00	9,231	10,175	10550
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.23	1.04	86	114.26	0.00	7,700	8,719	8798
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.50	5.33	330	124.84	0.00	6,627	7,967	8322
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.50	1.81	147	119.32	0.00	11,269	13,241	13445
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.80	4.52	330	126.32	0.00	8,202	9,990	10361
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.19	0.40	181	105.58	0.00	5,714	6,010	6033
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.39	1.88	176	127.27	0.00	5,520	6,871	6974
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.73	1.66	178	125.38	0.00	7,982	9,876	10008
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.91	2.71	183	144.61	0.00	11,390	16,163	16472
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.77	0.33	120	105.10	0.00	5,750	6,024	6043
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.48	0.79	120	121.27	0.00	8,068	9,720	9784
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.47	1.13	207	117.61	0.00	5,920	6,895	6962

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Bond Index Constituent

Clean Price Performance			Index Price 12-Sep-2016	Previous Index Price 09-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	106.49	106.51	-0.019%	-0.180%	-1.024%	-3.384%	-0.41	1.04	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.26	-0.030%	-0.252%	-0.819%	-2.329%	-0.36	1.98	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.23	113.28	-0.045%	-0.309%	-0.681%	-1.743%	-0.36	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.50	119.58	-0.064%	-0.300%	-0.653%	-2.153%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	117.50	117.59	-0.074%	-0.267%	-0.400%	-0.967%	-0.34	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	121.91	-0.090%	-0.287%	-0.489%	-0.847%	-0.29	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.19	105.33	-0.133%	-0.136%	0.415%	2.933%	-0.14	5.39	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.39	125.59	-0.155%	-0.239%	0.402%	2.506%	0.00	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.73	124.02	-0.239%	-0.464%	0.227%	3.863%	0.21	6.75	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.91	142.29	-0.273%	-0.452%	0.106%	3.656%	0.38	7.16	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.77	105.23	-0.434%	-0.769%	0.335%		0.49	9.25	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.48	121.00	-0.423%	-1.258%	0.177%	10.408%	0.81	11.93	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.47	117.06	-0.501%	-2.456%	-0.811%	21.506%	1.30	22.30	22.01

Return Price Performance			Index Price 12-Sep-2016	Previous Index Price 09-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	111.44	0.023%	-0.010%	0.012%	0.115%	-0.41	1.04	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.30	114.29	0.003%	-0.114%	0.002%	0.464%	-0.36	1.98	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.28	-0.013%	-0.180%	0.102%	-2.835%	-0.36	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.84	124.87	-0.023%	-0.133%	0.330%	1.223%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.37	-0.042%	-0.140%	0.370%	-2.055%	-0.34	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.32	126.39	-0.054%	-0.146%	0.330%	1.992%	-0.29	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.58	105.72	-0.126%	-0.171%	0.569%	2.681%	-0.14	5.39	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.27	127.43	-0.127%	-0.224%	1.026%	1.507%	0.00	5.87	5.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.38	125.65	-0.214%	-0.457%	0.779%	2.937%	0.21	6.75	6.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.61	144.96	-0.237%	-0.450%	0.868%	2.391%	0.38	7.16	7.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.10	105.55	-0.425%	-0.893%	0.529%		0.49	9.25	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.27	121.76	-0.404%	-1.363%	0.581%	9.613%	0.81	11.93	11.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.61	118.18	-0.483%	-2.729%	-0.463%	20.513%	1.30	22.30	22.01