

Irish Stock Exchange Daily Bond Index Report

Wednesday 14 September, 2016

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Bond Indices Performance

Index	Close Value 14-Sep-2016	Previous Close Value 13-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.07	121.12	-0.034%	-0.57%	-0.30%	2.02%	21.07%	6.16	6.13	0.44
All Bond Index (Return)	204.55	202.96	0.783%	-0.51%	0.39%	4.43%	104.55%	6.16	6.13	0.44
Under 3 Bond Index (Clean)	90.57	90.56	0.006%	-0.25%	-0.83%	-2.75%	-9.44%	1.94	1.95	-0.38
Under 3 Bond Index (Return)	143.39	143.37	0.016%	-0.09%	0.06%	0.32%	43.39%	1.94	1.95	-0.38
Under 5 Bond Index (Clean)	104.08	104.06	0.012%	-0.26%	-0.64%	-1.84%	4.08%	2.70	2.71	-0.35
Under 5 Bond Index (Return)	168.99	168.95	0.023%	-0.10%	0.23%	1.11%	68.99%	2.70	2.71	-0.35
Under 10 Bond Index (Clean)	115.78	115.78	-0.002%	-0.33%	-0.26%	0.27%	15.78%	4.54	4.54	0.06
Under 10 Bond Index (Return)	191.05	191.04	0.008%	-0.24%	0.48%	2.85%	91.05%	4.54	4.54	0.06
5 Plus Bond Index (Clean)	136.28	136.39	-0.077%	-0.85%	0.04%	6.38%	36.28%	9.41	9.35	0.65
5 Plus Bond Index (Return)	233.20	229.74	1.507%	-0.90%	0.55%	8.21%	133.20%	9.41	9.35	0.65
10 Plus Bond Index (Clean)	149.84	150.19	-0.232%	-2.03%	-0.51%	13.72%	49.84%	16.22	16.05	1.11
10 Plus Bond Index (Return)	267.53	252.63	5.898%	-2.19%	-0.12%	15.10%	167.53%	16.22	16.05	1.11

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	106.46	5.00	332	111.46	0.00	6,339	6,748	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.24	4.09	332	114.33	0.00	9,231	10,175	10553
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.24	1.06	88	114.30	0.00	7,700	8,719	8801
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.51	5.37	332	124.88	0.00	6,627	7,920	8275
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.51	1.84	149	119.35	0.00	11,269	13,242	13449
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.82	4.55	332	126.37	0.00	8,202	9,992	10365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.24	0.40	183	105.64	0.00	5,714	6,013	6036
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.42	1.90	178	127.33	0.00	5,520	6,923	7028
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.73	1.68	180	125.41	0.00	7,982	9,876	10010
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.90	2.74	185	144.64	0.00	11,390	16,163	16475
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.75	0.33	122	105.09	0.00	5,750	6,023	6043
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.26	0.80	122	121.06	0.00	8,068	9,702	9767
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.02	1.15	209	117.16	0.00	5,920	6,868	6935

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Bond Index Constituent

Clean Price Performance			Index Price 14-Sep-2016	Previous Index Price 13-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	106.46	106.47	-0.014%	-0.216%	-1.060%	-3.419%	-0.41	1.04	1.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.24	110.23	0.007%	-0.244%	-0.812%	-2.322%	-0.38	1.97	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.24	113.22	0.018%	-0.299%	-0.671%	-1.733%	-0.37	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.51	119.48	0.028%	-0.292%	-0.644%	-2.145%	-0.37	2.80	2.81
IE0034074488	3407448	4.5 Treas Bnd 2020	117.51	117.50	0.010%	-0.261%	-0.394%	-0.961%	-0.34	3.36	3.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.82	121.80	0.021%	-0.270%	-0.472%	-0.830%	-0.30	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.24	105.20	0.038%	-0.084%	0.468%	2.987%	-0.15	5.38	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.42	125.41	0.010%	-0.212%	0.428%	2.533%	-0.01	5.86	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.73	123.75	-0.016%	-0.460%	0.231%	3.867%	0.21	6.75	6.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.90	141.95	-0.033%	-0.454%	0.104%	3.654%	0.38	7.16	7.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.75	104.84	-0.081%	-0.788%	0.316%		0.50	9.24	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.26	120.49	-0.193%	-1.443%	-0.011%	10.201%	0.83	11.92	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.02	116.35	-0.285%	-2.837%	-1.198%	21.031%	1.32	22.28	21.99

Return Price Performance			Index Price 14-Sep-2016	Previous Index Price 13-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	111.46	111.46	0.000%	-0.017%	0.004%	0.108%	-0.41	1.04	1.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.31	0.017%	-0.086%	0.031%	0.493%	-0.38	1.97	1.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.27	0.028%	-0.149%	0.132%	-2.805%	-0.37	2.64	2.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	124.83	0.040%	-0.098%	0.365%	1.258%	-0.37	2.80	2.81
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	119.32	0.020%	-0.113%	0.397%	-2.028%	-0.34	3.36	3.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.37	126.33	0.031%	-0.109%	0.368%	2.030%	-0.30	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.64	105.60	0.040%	-0.115%	0.625%	2.739%	-0.15	5.38	5.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.33	127.30	0.019%	-0.182%	1.069%	1.550%	-0.01	5.86	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.41	125.42	-0.008%	-0.438%	0.798%	2.957%	0.21	6.75	6.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.64	144.67	-0.022%	-0.430%	0.887%	2.411%	0.38	7.16	7.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.09	105.17	-0.079%	-0.907%	0.515%		0.50	9.24	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.06	121.29	-0.187%	-1.536%	0.404%	9.420%	0.83	11.92	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.16	101.14	15.842%	-3.096%	-0.839%	20.058%	1.32	22.28	21.99