

Irish Stock Exchange Daily Bond Index Report

Thursday 15 September, 2016

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Bond Indices Performance

Index	Close Value 15-Sep-2016	Previous Close Value 14-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.92	121.07	-0.125%	-0.70%	-0.42%	1.89%	20.92%	6.14	6.11	0.45
All Bond Index (Return)	204.31	204.55	-0.113%	-0.63%	0.27%	4.31%	104.31%	6.14	6.11	0.45
Under 3 Bond Index (Clean)	90.54	90.57	-0.033%	-0.29%	-0.87%	-2.78%	-9.47%	1.94	1.94	-0.38
Under 3 Bond Index (Return)	143.36	143.39	-0.021%	-0.11%	0.04%	0.30%	43.36%	1.94	1.94	-0.38
Under 5 Bond Index (Clean)	104.03	104.08	-0.047%	-0.31%	-0.69%	-1.88%	4.03%	2.69	2.70	-0.35
Under 5 Bond Index (Return)	168.94	168.99	-0.034%	-0.13%	0.20%	1.07%	68.94%	2.69	2.70	-0.35
Under 10 Bond Index (Clean)	115.72	115.78	-0.057%	-0.39%	-0.31%	0.21%	15.72%	4.53	4.53	0.06
Under 10 Bond Index (Return)	190.97	191.05	-0.046%	-0.29%	0.43%	2.81%	90.97%	4.53	4.53	0.06
5 Plus Bond Index (Clean)	136.01	136.28	-0.197%	-1.05%	-0.16%	6.17%	36.01%	9.38	9.32	0.67
5 Plus Bond Index (Return)	232.76	233.20	-0.188%	-1.08%	0.36%	8.01%	132.76%	9.38	9.32	0.67
10 Plus Bond Index (Clean)	149.02	149.84	-0.544%	-2.56%	-1.05%	13.10%	49.02%	16.19	16.01	1.14
10 Plus Bond Index (Return)	266.10	267.53	-0.534%	-2.71%	-0.65%	14.49%	166.10%	16.19	16.01	1.14

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	106.42	5.02	333	111.44	0.00	6,339	6,746	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.20	4.11	333	114.31	0.00	9,231	10,172	10551
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.20	1.07	89	114.27	0.00	7,700	8,716	8799
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.45	5.38	333	124.83	0.00	6,627	7,915	8272
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.44	1.85	150	119.29	0.00	11,269	13,234	13443
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.75	4.56	333	126.31	0.00	8,202	9,986	10360
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.21	0.40	184	105.62	0.00	5,714	6,012	6035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.37	1.91	179	127.29	0.00	5,520	6,920	7026
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.62	1.69	181	125.31	0.00	7,982	9,867	10002
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.80	2.75	186	144.55	0.00	11,390	16,151	16464
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.65	0.34	123	104.99	0.00	5,750	6,018	6037
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	119.85	0.81	123	120.66	0.00	8,068	9,669	9734
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.05	1.15	210	116.20	0.00	5,920	6,811	6879

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Bond Index Constituent

Clean Price Performance			Index Price 15-Sep-2016	Previous Index Price 14-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	106.42	106.46	-0.030%	-0.246%	-1.089%	-3.448%	-0.42	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.20	110.24	-0.032%	-0.276%	-0.843%	-2.353%	-0.38	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.20	113.24	-0.038%	-0.337%	-0.709%	-1.770%	-0.37	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.45	119.51	-0.057%	-0.349%	-0.701%	-2.201%	-0.37	2.80	2.81
IE0034074488	3407448	4.5 Treas Bnd 2020	117.44	117.51	-0.057%	-0.318%	-0.451%	-1.017%	-0.34	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.75	121.82	-0.062%	-0.332%	-0.534%	-0.891%	-0.29	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.21	105.24	-0.026%	-0.109%	0.442%	2.960%	-0.15	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.37	125.42	-0.040%	-0.252%	0.388%	2.492%	0.00	5.86	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.62	123.73	-0.089%	-0.549%	0.142%	3.775%	0.22	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.80	141.90	-0.076%	-0.530%	0.028%	3.576%	0.38	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.65	104.75	-0.095%	-0.883%	0.220%		0.51	9.23	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.85	120.26	-0.340%	-1.778%	-0.351%	9.826%	0.85	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.05	116.02	-0.832%	-3.645%	-2.020%	20.024%	1.36	22.24	21.94

Return Price Performance			Index Price 15-Sep-2016	Previous Index Price 14-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	-0.015%	-0.032%	-0.011%	0.093%	-0.42	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.31	114.33	-0.020%	-0.106%	0.010%	0.473%	-0.38	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.30	-0.027%	-0.176%	0.105%	-2.832%	-0.37	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.83	124.88	-0.042%	-0.140%	0.323%	1.215%	-0.37	2.80	2.81
IE0034074488	3407448	4.5 Treas Bnd 2020	119.29	119.35	-0.046%	-0.159%	0.351%	-2.074%	-0.34	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.31	126.37	-0.048%	-0.157%	0.319%	1.981%	-0.29	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.62	105.64	-0.024%	-0.139%	0.601%	2.714%	-0.15	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.29	127.33	-0.031%	-0.212%	1.038%	1.519%	0.00	5.86	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.31	125.41	-0.081%	-0.518%	0.717%	2.874%	0.22	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.55	144.64	-0.064%	-0.494%	0.822%	2.345%	0.38	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.99	105.09	-0.092%	-0.999%	0.422%		0.51	9.23	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.66	121.06	-0.332%	-1.863%	0.070%	9.057%	0.85	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.20	117.16	-0.819%	-3.889%	-1.650%	19.075%	1.36	22.24	21.94