

Irish Stock Exchange Daily Bond Index Report

Friday 16 September, 2016

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Bond Indices Performance

Index	Close Value 16-Sep-2016	Previous Close Value 15-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.14	120.92	0.179%	-0.52%	-0.25%	2.07%	21.14%	6.15	6.12	0.42
All Bond Index (Return)	204.69	204.31	0.184%	-0.44%	0.46%	4.50%	104.69%	6.15	6.12	0.42
Under 3 Bond Index (Clean)	90.55	90.54	0.020%	-0.27%	-0.85%	-2.76%	-9.45%	1.93	1.94	-0.40
Under 3 Bond Index (Return)	143.41	143.36	0.031%	-0.08%	0.07%	0.33%	43.41%	1.93	1.94	-0.40
Under 5 Bond Index (Clean)	104.06	104.03	0.036%	-0.28%	-0.65%	-1.85%	4.06%	2.69	2.70	-0.36
Under 5 Bond Index (Return)	169.01	168.94	0.046%	-0.09%	0.24%	1.12%	69.01%	2.69	2.70	-0.36
Under 10 Bond Index (Clean)	115.86	115.72	0.125%	-0.27%	-0.19%	0.34%	15.86%	4.53	4.53	0.03
Under 10 Bond Index (Return)	191.22	190.97	0.132%	-0.15%	0.56%	2.94%	91.22%	4.53	4.53	0.03
5 Plus Bond Index (Clean)	136.44	136.01	0.311%	-0.74%	0.15%	6.50%	36.44%	9.39	9.33	0.64
5 Plus Bond Index (Return)	233.49	232.76	0.314%	-0.77%	0.68%	8.35%	133.49%	9.39	9.33	0.64
10 Plus Bond Index (Clean)	149.78	149.02	0.508%	-2.06%	-0.55%	13.68%	49.78%	16.20	16.02	1.11
10 Plus Bond Index (Return)	267.45	266.10	0.509%	-2.22%	-0.15%	15.07%	167.45%	16.20	16.02	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	106.43	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			Index Price 16-Sep-2016	Previous Index Price 15-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	106.43	106.42	0.002%	-0.244%	-1.087%	-3.446%	-0.44	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.20	0.014%	-0.262%	-0.830%	-2.339%	-0.39	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.24	113.20	0.040%	-0.298%	-0.669%	-1.731%	-0.39	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.48	119.45	0.032%	-0.317%	-0.669%	-2.170%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.49	117.44	0.038%	-0.280%	-0.413%	-0.979%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.84	121.75	0.074%	-0.258%	-0.460%	-0.818%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.34	105.21	0.116%	0.007%	0.558%	3.080%	-0.17	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.58	125.37	0.165%	-0.088%	0.554%	2.661%	-0.03	5.85	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.92	123.62	0.239%	-0.311%	0.381%	4.023%	0.18	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.17	141.80	0.264%	-0.267%	0.293%	3.850%	0.34	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.05	104.65	0.375%	-0.511%	0.596%		0.46	9.23	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.39	119.85	0.455%	-1.332%	0.102%	10.326%	0.82	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.73	115.05	0.584%	-3.082%	-1.448%	20.725%	1.33	22.26	21.96

Return Price Performance			Index Price 16-Sep-2016	Previous Index Price 15-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	111.44	0.015%	-0.017%	0.004%	0.108%	-0.44	1.03	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.31	0.024%	-0.081%	0.035%	0.498%	-0.39	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.33	114.27	0.050%	-0.127%	0.155%	-2.783%	-0.39	2.63	2.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.88	124.83	0.043%	-0.097%	0.366%	1.259%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	119.29	0.049%	-0.110%	0.400%	-2.026%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.41	126.31	0.082%	-0.076%	0.401%	2.064%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.74	105.62	0.117%	-0.022%	0.719%	2.835%	-0.17	5.37	5.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.50	127.29	0.170%	-0.042%	1.211%	1.692%	-0.03	5.85	5.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.61	125.31	0.243%	-0.277%	0.961%	3.124%	0.18	6.74	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.94	144.55	0.270%	-0.226%	1.094%	2.621%	0.34	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.39	104.99	0.376%	-0.626%	0.800%		0.46	9.23	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.21	120.66	0.457%	-1.415%	0.527%	9.555%	0.82	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.88	116.20	0.583%	-3.329%	-1.077%	19.769%	1.33	22.26	21.96