

Irish Stock Exchange Daily Bond Index Report

Monday 19 September, 2016

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Bond Indices Performance

Index	Close Value 19-Sep-2016	Previous Close Value 16-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	121.14	-0.056%	-0.57%	-0.30%	2.01%	21.07%	6.14	6.11	0.43
All Bond Index (Return)	204.63	204.69	-0.029%	-0.47%	0.43%	4.47%	104.63%	6.14	6.11	0.43
Under 3 Bond Index (Clean)	90.55	90.55	-0.007%	-0.27%	-0.85%	-2.77%	-9.45%	1.93	1.94	-0.40
Under 3 Bond Index (Return)	143.45	143.41	0.028%	-0.05%	0.10%	0.36%	43.45%	1.93	1.94	-0.40
Under 5 Bond Index (Clean)	104.05	104.06	-0.016%	-0.29%	-0.67%	-1.87%	4.05%	2.69	2.70	-0.36
Under 5 Bond Index (Return)	169.04	169.01	0.018%	-0.07%	0.26%	1.14%	69.04%	2.69	2.70	-0.36
Under 10 Bond Index (Clean)	115.82	115.86	-0.035%	-0.30%	-0.22%	0.30%	15.82%	4.53	4.53	0.04
Under 10 Bond Index (Return)	191.21	191.22	-0.005%	-0.16%	0.56%	2.94%	91.21%	4.53	4.53	0.04
5 Plus Bond Index (Clean)	136.31	136.44	-0.093%	-0.83%	0.06%	6.40%	36.31%	9.38	9.32	0.64
5 Plus Bond Index (Return)	233.32	233.49	-0.072%	-0.84%	0.61%	8.27%	133.32%	9.38	9.32	0.64
10 Plus Bond Index (Clean)	149.49	149.78	-0.191%	-2.25%	-0.74%	13.46%	49.49%	16.19	16.01	1.12
10 Plus Bond Index (Return)	266.99	267.45	-0.173%	-2.39%	-0.32%	14.87%	166.99%	16.19	16.01	1.12

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	106.44	5.08	337	111.51	0.00	6,339	6,747	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.21	4.16	337	114.36	0.00	9,231	10,173	10556
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.22	1.12	93	114.34	0.00	7,700	8,718	8805
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.46	5.45	337	124.90	0.00	6,627	7,916	8277
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.45	1.90	154	119.35	0.00	11,269	13,236	13450
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.81	4.62	337	126.43	0.00	8,202	9,991	10369
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.29	0.41	188	105.70	0.00	5,714	6,016	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.54	1.96	183	127.49	0.00	5,520	6,929	7037
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.86	1.72	185	125.58	0.00	7,982	9,886	10024
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.07	2.81	190	144.88	0.00	11,390	16,182	16502
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.96	0.35	127	105.31	0.00	5,750	6,035	6055
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.24	0.84	127	121.08	0.00	8,068	9,701	9768
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.40	1.17	214	116.57	0.00	5,920	6,831	6901

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Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2016	Previous Index Price 16-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	106.44	106.43	0.009%	-0.234%	-1.078%	-3.437%	-0.46	1.02	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.21	110.22	-0.009%	-0.271%	-0.839%	-2.348%	-0.39	1.96	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.22	113.24	-0.015%	-0.313%	-0.684%	-1.746%	-0.39	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.46	119.48	-0.023%	-0.340%	-0.693%	-2.193%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.45	117.49	-0.030%	-0.310%	-0.442%	-1.009%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.81	121.84	-0.021%	-0.278%	-0.480%	-0.838%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.29	105.34	-0.043%	-0.036%	0.516%	3.036%	-0.16	5.37	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.54	125.58	-0.033%	-0.121%	0.520%	2.627%	-0.03	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.86	123.92	-0.046%	-0.357%	0.335%	3.975%	0.19	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.07	142.17	-0.072%	-0.338%	0.221%	3.775%	0.35	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.96	105.05	-0.078%	-0.589%	0.517%		0.47	9.23	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.24	120.39	-0.127%	-1.457%	-0.025%	10.186%	0.83	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.40	115.73	-0.281%	-3.354%	-1.725%	20.386%	1.34	22.24	21.95

Return Price Performance			Index Price 19-Sep-2016	Previous Index Price 16-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	111.51	111.46	0.049%	0.032%	0.054%	0.157%	-0.46	1.02	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.36	114.33	0.024%	-0.058%	0.059%	0.521%	-0.39	1.96	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.34	114.33	0.017%	-0.110%	0.172%	-2.767%	-0.39	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.90	124.88	0.016%	-0.081%	0.383%	1.275%	-0.38	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.35	119.35	0.002%	-0.109%	0.401%	-2.024%	-0.35	3.35	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.43	126.41	0.013%	-0.063%	0.414%	2.077%	-0.31	3.68	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.70	105.74	-0.036%	-0.058%	0.683%	2.798%	-0.16	5.37	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.49	127.50	-0.008%	-0.050%	1.203%	1.684%	-0.03	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.58	125.61	-0.023%	-0.300%	0.938%	3.100%	0.19	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.88	144.94	-0.040%	-0.266%	1.054%	2.580%	0.35	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.31	105.39	-0.070%	-0.696%	0.729%		0.47	9.23	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.08	121.21	-0.110%	-1.523%	0.417%	9.434%	0.83	11.91	11.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.57	116.88	-0.264%	-3.584%	-1.338%	19.453%	1.34	22.24	21.95