

Irish Stock Exchange Daily Bond Index Report



Tuesday 20 September, 2016

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 20-Sep-2016	Close Value 19-Sep-2016		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.39	121.07	0.267%	-0.31%	-0.04%	2.29%	21.39%	6.16	6.14	0.39
All Bond Index (Return)	205.18	204.63	0.270%	-0.20%	0.70%	4.76%	105.18%	6.16	6.14	0.39
Under 3 Bond Index (Clean)	90.57	90.55	0.020%	-0.25%	-0.83%	-2.75%	-9.44%	1.93	1.94	-0.42
Under 3 Bond Index (Return)	143.49	143.45	0.030%	-0.02%	0.13%	0.39%	43.49%	1.93	1.94	-0.42
Under 5 Bond Index (Clean)	104.08	104.05	0.035%	-0.26%	-0.63%	-1.83%	4.08%	2.68	2.69	-0.38
Under 5 Bond Index (Return)	169.12	169.04	0.045%	-0.03%	0.31%	1.18%	69.12%	2.68	2.69	-0.38
Under 10 Bond Index (Clean)	115.99	115.82	0.143%	-0.16%	-0.08%	0.44%	15.99%	4.53	4.53	0.01
Under 10 Bond Index (Return)	191.49	191.21	0.150%	-0.01%	0.71%	3.09%	91.49%	4.53	4.53	0.01
5 Plus Bond Index (Clean)	136.97	136.31	0.481%	-0.36%	0.54%	6.91%	36.97%	9.41	9.35	0.60
5 Plus Bond Index (Return)	234.45	233.32	0.482%	-0.37%	1.09%	8.79%	134.45%	9.41	9.35	0.60
10 Plus Bond Index (Clean)	151.03	149.49	1.029%	-1.25%	0.28%	14.63%	51.03%	16.24	16.07	1.06
10 Plus Bond Index (Return)	269.73	266.99	1.026%	-1.39%	0.70%	16.05%	169.73%	16.24	16.07	1.06

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.42	5.09	338	111.51	0.00	6,339	6,746	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.24	4.17	338	114.41	0.00	9,231	10,176	10560
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.27	1.13	94	114.40	0.00	7,700	8,721	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.50	5.46	338	124.96	0.00	6,627	7,919	8281
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.51	1.91	155	119.42	0.00	11,269	13,242	13457
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.87	4.63	338	126.50	0.00	8,202	9,996	10376
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.48	0.41	189	105.89	0.00	5,714	6,027	6051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.80	1.97	184	127.77	0.00	5,520	6,944	7052
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.16	1.73	186	125.90	0.00	7,982	9,911	10049
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.52	2.83	191	145.34	0.00	11,390	16,233	16555
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.40	0.35	128	105.75	0.00	5,750	6,061	6081
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.93	0.84	128	121.77	0.00	8,068	9,756	9824
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.34	1.18	215	118.51	0.00	5,920	6,946	7015

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Sep-2016	Previous Index Price 19-Sep-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.42	106.44	-0.019%	-0.253%	-1.097%	-3.455%	-0.46	1.02	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.24	110.21	0.030%	-0.242%	-0.809%	-2.319%	-0.41	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.27	113.22	0.037%	-0.276%	-0.647%	-1.710%	-0.41	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.50	119.46	0.038%	-0.303%	-0.655%	-2.156%	-0.40	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	117.51	117.45	0.049%	-0.261%	-0.394%	-0.961%	-0.36	3.34	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.87	121.81	0.052%	-0.227%	-0.429%	-0.787%	-0.33	3.67	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.48	105.29	0.180%	0.144%	0.697%	3.222%	-0.19	5.36	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.80	125.54	0.211%	0.090%	0.733%	2.843%	-0.07	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.16	123.86	0.246%	-0.112%	0.582%	4.231%	0.15	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.52	142.07	0.316%	-0.023%	0.538%	4.103%	0.31	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.40	104.96	0.419%	-0.172%	0.938%		0.43	9.22	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.93	120.24	0.572%	-0.893%	0.547%	10.816%	0.78	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.34	115.40	1.677%	-1.734%	-0.077%	22.405%	1.27	22.30	22.02

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 20-Sep-2016	Previous Index Price 19-Sep-2016	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.51	-0.004%	0.028%	0.049%	0.153%	-0.46	1.02	1.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.36	0.039%	-0.018%	0.098%	0.561%	-0.41	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.34	0.047%	-0.063%	0.219%	-2.721%	-0.41	2.62	2.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.96	124.90	0.050%	-0.031%	0.432%	1.326%	-0.40	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.42	119.35	0.058%	-0.051%	0.459%	-1.968%	-0.36	3.34	3.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.50	126.43	0.061%	-0.002%	0.475%	2.139%	-0.33	3.67	3.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.89	105.70	0.182%	0.124%	0.866%	2.985%	-0.19	5.36	5.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.77	127.49	0.216%	0.166%	1.422%	1.905%	-0.07	5.85	5.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.90	125.58	0.251%	-0.050%	1.191%	3.359%	0.15	6.73	6.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.34	144.88	0.320%	0.054%	1.378%	2.909%	0.31	7.15	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.75	105.31	0.421%	-0.278%	1.153%		0.43	9.22	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.77	121.08	0.574%	-0.958%	0.994%	10.063%	0.78	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.51	116.57	1.664%	-1.979%	0.304%	21.441%	1.27	22.30	22.02