

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 September, 2016

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## Bond Indices Performance

Index	Close Value 22-Sep-2016	Previous Close Value 21-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.69	121.25	0.365%	-0.07%	0.21%	2.53%	21.69%	6.17	6.15	0.35
All Bond Index (Return)	205.71	204.96	0.366%	0.05%	0.96%	5.02%	105.71%	6.17	6.15	0.35
Under 3 Bond Index (Clean)	90.56	90.55	0.015%	-0.26%	-0.83%	-2.75%	-9.44%	1.92	1.93	-0.44
Under 3 Bond Index (Return)	143.52	143.48	0.026%	0.00%	0.15%	0.41%	43.52%	1.92	1.93	-0.44
Under 5 Bond Index (Clean)	104.11	104.05	0.050%	-0.23%	-0.61%	-1.81%	4.11%	2.67	2.68	-0.40
Under 5 Bond Index (Return)	169.19	169.09	0.060%	0.02%	0.35%	1.23%	69.19%	2.67	2.68	-0.40
Under 10 Bond Index (Clean)	116.10	115.87	0.201%	-0.06%	0.02%	0.54%	16.10%	4.52	4.53	-0.02
Under 10 Bond Index (Return)	191.71	191.32	0.206%	0.10%	0.82%	3.21%	91.71%	4.52	4.53	-0.02
5 Plus Bond Index (Clean)	137.58	136.68	0.656%	0.09%	0.99%	7.39%	37.58%	9.43	9.38	0.55
5 Plus Bond Index (Return)	235.51	233.98	0.654%	0.09%	1.55%	9.29%	135.51%	9.43	9.38	0.55
10 Plus Bond Index (Clean)	152.76	150.70	1.370%	-0.11%	1.43%	15.94%	52.76%	16.30	16.14	0.99
10 Plus Bond Index (Return)	272.82	269.15	1.364%	-0.25%	1.86%	17.38%	172.82%	16.30	16.14	0.99

## 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	106.37	5.12	340	111.49	0.00	6,339	6,743	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.25	4.19	340	114.45	0.00	9,231	10,177	10564
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.29	1.16	96	114.44	0.00	7,700	8,723	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.51	5.50	340	125.01	0.00	6,627	7,919	8284
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.57	1.94	157	119.51	0.00	11,269	13,249	13467
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.94	4.66	340	126.60	0.00	8,202	10,002	10384
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.59	0.42	191	106.00	0.00	5,714	6,033	6057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.91	1.99	186	127.90	0.00	5,520	6,950	7059
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.39	1.75	188	126.14	0.00	7,982	9,929	10069
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.81	2.86	193	145.66	0.00	11,390	16,266	16591
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.79	0.36	130	106.14	0.00	5,750	6,083	6103
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.65	0.86	130	122.50	0.00	8,068	9,814	9883
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.59	1.19	217	120.78	0.00	5,920	7,079	7150



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Sep-2016	Previous Index Price 21-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	106.37	106.40	-0.031%	-0.300%	-1.143%	-3.500%	-0.47	1.01	1.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.25	110.22	0.027%	-0.228%	-0.795%	-2.306%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.29	113.24	0.037%	-0.258%	-0.630%	-1.692%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.51	119.46	0.042%	-0.295%	-0.647%	-2.148%	-0.42	2.78	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	117.57	117.48	0.081%	-0.208%	-0.341%	-0.908%	-0.39	3.33	3.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.94	121.82	0.103%	-0.172%	-0.374%	-0.733%	-0.36	3.66	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.59	105.39	0.190%	0.244%	0.797%	3.324%	-0.22	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.91	125.59	0.257%	0.177%	0.821%	2.933%	-0.09	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.39	123.92	0.377%	0.071%	0.766%	4.421%	0.12	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.81	142.19	0.436%	0.179%	0.741%	4.313%	0.27	7.14	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.79	105.10	0.650%	0.189%	1.304%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.65	120.63	0.846%	-0.306%	1.143%	11.473%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.59	117.13	2.107%	0.157%	1.846%	24.761%	1.18	22.36	22.10

Return Price Performance			Index Price 22-Sep-2016	Previous Index Price 21-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	111.49	111.51	-0.016%	0.010%	0.031%	0.135%	-0.47	1.01	1.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.45	114.40	0.038%	0.017%	0.133%	0.596%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.39	0.047%	-0.024%	0.258%	-2.684%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.01	124.94	0.053%	0.002%	0.466%	1.360%	-0.42	2.78	2.79
IE0034074488	3407448	4.5 Treas Bnd 2020	119.51	119.40	0.090%	0.023%	0.533%	-1.895%	-0.39	3.33	3.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.60	126.46	0.110%	0.073%	0.550%	2.216%	-0.36	3.66	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.00	105.80	0.192%	0.228%	0.971%	3.092%	-0.22	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.90	127.57	0.261%	0.269%	1.526%	2.009%	-0.09	5.84	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.14	125.67	0.379%	0.144%	1.388%	3.560%	0.12	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.66	145.03	0.437%	0.272%	1.599%	3.133%	0.27	7.14	7.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.14	105.46	0.651%	0.087%	1.523%		0.39	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.50	121.47	0.845%	-0.364%	1.599%	10.722%	0.73	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.78	118.31	2.090%	-0.103%	2.224%	23.766%	1.18	22.36	22.10