

Irish Stock Exchange Daily Bond Index Report

Monday 26 September, 2016

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Bond Indices Performance

Index	Close Value 26-Sep-2016	Previous Close Value 23-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.78	121.65	0.104%	0.00%	0.28%	2.61%	21.78%	6.17	6.15	0.34
All Bond Index (Return)	205.92	205.66	0.129%	0.16%	1.06%	5.13%	105.92%	6.17	6.15	0.34
Under 3 Bond Index (Clean)	90.54	90.54	-0.004%	-0.29%	-0.87%	-2.78%	-9.47%	1.91	1.92	-0.44
Under 3 Bond Index (Return)	143.54	143.50	0.030%	0.02%	0.16%	0.43%	43.54%	1.91	1.92	-0.44
Under 5 Bond Index (Clean)	104.08	104.07	0.012%	-0.26%	-0.63%	-1.83%	4.08%	2.67	2.68	-0.41
Under 5 Bond Index (Return)	169.24	169.16	0.047%	0.04%	0.38%	1.25%	69.24%	2.67	2.68	-0.41
Under 10 Bond Index (Clean)	116.14	116.06	0.065%	-0.03%	0.05%	0.57%	16.14%	4.52	4.52	-0.04
Under 10 Bond Index (Return)	191.84	191.67	0.092%	0.17%	0.89%	3.28%	91.84%	4.52	4.52	-0.04
5 Plus Bond Index (Clean)	137.79	137.53	0.188%	0.24%	1.15%	7.55%	37.79%	9.44	9.39	0.53
5 Plus Bond Index (Return)	235.93	235.45	0.206%	0.26%	1.73%	9.48%	135.93%	9.44	9.39	0.53
10 Plus Bond Index (Clean)	153.21	152.69	0.340%	0.18%	1.73%	16.28%	53.21%	16.30	16.14	0.97
10 Plus Bond Index (Return)	273.67	272.71	0.352%	0.06%	2.17%	17.75%	173.67%	16.30	16.14	0.97

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	106.33	5.18	344	111.51	0.00	6,339	6,740	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.22	4.24	344	114.46	0.00	9,231	10,173	10565
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.25	1.21	100	114.46	0.00	7,700	8,721	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.49	5.56	344	125.05	0.00	6,627	7,918	8287
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.55	1.99	161	119.54	0.00	11,269	13,246	13470
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.95	4.71	344	126.66	0.00	8,202	10,002	10388
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.63	0.43	195	106.06	0.00	5,714	6,036	6060
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.00	2.03	190	128.03	0.00	5,520	6,955	7067
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.49	1.79	192	126.28	0.00	7,982	9,937	10079
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.95	2.92	197	145.86	0.00	11,390	16,282	16614
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.02	0.37	134	106.39	0.00	5,750	6,096	6117
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.99	0.88	134	122.87	0.00	8,068	9,842	9913
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.97	1.21	221	121.18	0.00	5,920	7,102	7173

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Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2016	Previous Index Price 23-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	106.33	106.34	-0.009%	-0.333%	-1.176%	-3.532%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.22	110.23	-0.011%	-0.262%	-0.830%	-2.339%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.25	113.25	0.007%	-0.286%	-0.658%	-1.720%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.49	119.47	0.014%	-0.311%	-0.663%	-2.164%	-0.43	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	117.55	117.52	0.027%	-0.227%	-0.360%	-0.927%	-0.39	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.95	121.90	0.037%	-0.168%	-0.370%	-0.729%	-0.36	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.63	105.54	0.087%	0.289%	0.842%	3.370%	-0.22	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.00	125.87	0.103%	0.249%	0.893%	3.007%	-0.10	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.49	124.34	0.119%	0.150%	0.845%	4.504%	0.11	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.95	142.75	0.139%	0.278%	0.841%	4.417%	0.26	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.02	105.80	0.207%	0.414%	1.531%		0.36	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.99	121.66	0.271%	-0.027%	1.426%	11.785%	0.70	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.97	119.45	0.435%	0.472%	2.166%	25.152%	1.17	22.37	22.11

Return Price Performance			Index Price 26-Sep-2016	Previous Index Price 23-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	111.48	0.032%	0.033%	0.055%	0.158%	-0.47	1.01	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	114.43	0.022%	0.026%	0.143%	0.606%	-0.44	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.41	0.038%	-0.010%	0.272%	-2.670%	-0.43	2.61	2.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.05	124.99	0.053%	0.038%	0.502%	1.396%	-0.43	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.54	119.47	0.058%	0.044%	0.555%	-1.874%	-0.39	3.33	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.66	126.57	0.068%	0.119%	0.597%	2.263%	-0.36	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.06	105.96	0.092%	0.280%	1.023%	3.145%	-0.22	5.35	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.03	127.87	0.127%	0.373%	1.631%	2.115%	-0.10	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.28	126.10	0.139%	0.252%	1.497%	3.671%	0.11	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.86	145.62	0.168%	0.411%	1.740%	3.276%	0.26	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.39	106.16	0.214%	0.321%	1.760%		0.36	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.87	122.52	0.286%	-0.067%	1.903%	11.053%	0.70	11.91	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.18	120.64	0.444%	0.226%	2.560%	24.173%	1.17	22.37	22.11