

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 September, 2016

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Bond Indices Performance

Index	Close Value 27-Sep-2016	Previous Close Value 26-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.91	121.78	0.107%	0.11%	0.38%	2.72%	21.91%	6.17	6.15	0.32
All Bond Index (Return)	206.16	205.92	0.113%	0.27%	1.18%	5.25%	106.16%	6.17	6.15	0.32
Under 3 Bond Index (Clean)	90.55	90.54	0.017%	-0.27%	-0.85%	-2.76%	-9.45%	1.91	1.92	-0.46
Under 3 Bond Index (Return)	143.58	143.54	0.028%	0.04%	0.19%	0.46%	43.58%	1.91	1.92	-0.46
Under 5 Bond Index (Clean)	104.15	104.08	0.061%	-0.19%	-0.57%	-1.77%	4.15%	2.67	2.68	-0.43
Under 5 Bond Index (Return)	169.36	169.24	0.070%	0.12%	0.45%	1.32%	69.36%	2.67	2.68	-0.43
Under 10 Bond Index (Clean)	116.26	116.14	0.102%	0.07%	0.15%	0.68%	16.26%	4.52	4.52	-0.06
Under 10 Bond Index (Return)	192.05	191.84	0.109%	0.28%	1.00%	3.39%	92.05%	4.52	4.52	-0.06
5 Plus Bond Index (Clean)	137.99	137.79	0.148%	0.39%	1.29%	7.71%	37.99%	9.43	9.38	0.52
5 Plus Bond Index (Return)	236.29	235.93	0.153%	0.42%	1.89%	9.65%	136.29%	9.43	9.38	0.52
10 Plus Bond Index (Clean)	153.42	153.21	0.133%	0.31%	1.87%	16.44%	53.42%	16.29	16.13	0.96
10 Plus Bond Index (Return)	274.05	273.67	0.137%	0.19%	2.31%	17.91%	174.05%	16.29	16.13	0.96

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	106.32	5.20	345	111.52	0.00	6,339	6,740	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	4.25	345	114.48	0.00	9,231	10,175	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.31	1.22	101	114.52	0.00	7,700	8,725	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.57	5.58	345	125.15	0.00	6,627	7,924	8293
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.68	2.00	162	119.68	0.00	11,269	13,261	13486
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.07	4.73	345	126.80	0.00	8,202	10,012	10400
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.75	0.43	196	106.18	0.00	5,714	6,042	6067
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.15	2.04	191	128.19	0.00	5,520	6,963	7075
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.70	1.80	193	126.50	0.00	7,982	9,954	10097
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.17	2.93	198	146.10	0.00	11,390	16,307	16641
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.24	0.37	135	106.61	0.00	5,750	6,109	6130
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.29	0.89	135	123.18	0.00	8,098	9,866	9938
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.93	1.22	222	121.15	0.00	5,920	7,099	7171

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Bond Index Constituent

Clean Price Performance			Index Price 27-Sep-2016	Previous Index Price 26-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	106.32	106.33	-0.011%	-0.344%	-1.187%	-3.543%	-0.48	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.22	0.011%	-0.252%	-0.819%	-2.329%	-0.45	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.31	113.25	0.046%	-0.240%	-0.612%	-1.675%	-0.45	2.60	2.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.57	119.49	0.069%	-0.243%	-0.595%	-2.097%	-0.45	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	117.68	117.55	0.109%	-0.119%	-0.252%	-0.819%	-0.43	3.32	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.07	121.95	0.105%	-0.063%	-0.266%	-0.624%	-0.39	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.75	105.63	0.115%	0.404%	0.958%	3.489%	-0.25	5.34	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.15	126.00	0.114%	0.364%	1.008%	3.124%	-0.12	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.70	124.49	0.173%	0.323%	1.019%	4.684%	0.08	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.17	142.95	0.155%	0.434%	0.997%	4.579%	0.24	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.24	106.02	0.206%	0.620%	1.740%	12.067%	0.34	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.29	121.99	0.252%	0.225%	1.682%	12.067%	0.68	11.91	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.93	119.97	-0.032%	0.440%	2.133%	25.112%	1.17	22.36	22.10

Return Price Performance			Index Price 27-Sep-2016	Previous Index Price 26-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	111.52	111.51	0.003%	0.036%	0.057%	0.161%	-0.48	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.48	114.46	0.021%	0.047%	0.164%	0.627%	-0.45	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.46	0.057%	0.046%	0.329%	-2.615%	-0.45	2.60	2.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.15	125.05	0.078%	0.117%	0.581%	1.476%	-0.45	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.68	119.54	0.117%	0.162%	0.673%	-1.759%	-0.43	3.32	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.80	126.66	0.112%	0.232%	0.710%	2.378%	-0.39	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.18	106.06	0.117%	0.397%	1.141%	3.266%	-0.25	5.34	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.19	128.03	0.121%	0.495%	1.754%	2.239%	-0.12	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.50	126.28	0.178%	0.430%	1.677%	3.855%	0.08	6.72	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.10	145.86	0.161%	0.573%	1.903%	3.442%	0.24	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.61	106.39	0.208%	0.529%	1.971%	12.067%	0.34	9.21	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.18	122.87	0.256%	0.190%	2.164%	11.338%	0.68	11.91	11.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.15	121.18	-0.027%	0.199%	2.532%	24.139%	1.17	22.36	22.10