

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 September, 2016

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Bond Indices Performance

Index	Close Value 28-Sep-2016	Previous Close Value 27-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.92	121.91	0.013%	0.12%	0.40%	2.73%	21.92%	6.17	6.15	0.32
All Bond Index (Return)	206.20	206.16	0.021%	0.29%	1.20%	5.28%	106.20%	6.17	6.15	0.32
Under 3 Bond Index (Clean)	90.54	90.55	-0.009%	-0.28%	-0.86%	-2.77%	-9.46%	1.91	1.91	-0.46
Under 3 Bond Index (Return)	143.59	143.58	0.003%	0.05%	0.19%	0.46%	43.59%	1.91	1.91	-0.46
Under 5 Bond Index (Clean)	104.13	104.15	-0.015%	-0.21%	-0.59%	-1.78%	4.13%	2.66	2.67	-0.43
Under 5 Bond Index (Return)	169.35	169.36	-0.003%	0.11%	0.45%	1.32%	69.35%	2.66	2.67	-0.43
Under 10 Bond Index (Clean)	116.27	116.26	0.013%	0.09%	0.17%	0.69%	16.27%	4.52	4.52	-0.06
Under 10 Bond Index (Return)	192.10	192.05	0.022%	0.30%	1.03%	3.42%	92.10%	4.52	4.52	-0.06
5 Plus Bond Index (Clean)	138.04	137.99	0.038%	0.43%	1.33%	7.75%	38.04%	9.43	9.38	0.51
5 Plus Bond Index (Return)	236.39	236.29	0.044%	0.46%	1.93%	9.70%	136.39%	9.43	9.38	0.51
10 Plus Bond Index (Clean)	153.44	153.42	0.013%	0.33%	1.88%	16.45%	53.44%	16.28	16.12	0.96
10 Plus Bond Index (Return)	274.10	274.05	0.018%	0.21%	2.33%	17.93%	174.10%	16.28	16.12	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	106.31	5.21	346	111.52	0.00	6,339	6,739	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.23	4.27	346	114.49	0.00	9,231	10,174	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.29	1.23	102	114.52	0.00	7,700	8,723	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.54	5.59	346	125.14	0.00	6,627	7,922	8292
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.67	2.01	163	119.68	0.00	11,269	13,260	13486
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.04	4.74	346	126.78	0.00	8,202	10,009	10398
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.78	0.43	197	106.21	0.00	5,714	6,044	6069
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.19	2.05	192	128.25	0.00	5,520	6,965	7078
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.78	1.81	194	126.59	0.00	7,982	9,960	10104
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.23	2.94	199	146.17	0.00	11,390	16,314	16649
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.33	0.37	136	106.70	0.00	5,750	6,114	6135
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.32	0.89	136	123.21	0.00	8,098	9,905	9977
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.93	1.22	223	121.16	0.00	5,920	7,099	7172

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Bond Index Constituent

Clean Price Performance			Index Price 28-Sep-2016	Previous Index Price 27-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	106.31	106.32	-0.012%	-0.356%	-1.199%	-3.555%	-0.48	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.23	110.23	-0.002%	-0.253%	-0.821%	-2.330%	-0.46	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.29	113.31	-0.015%	-0.255%	-0.627%	-1.690%	-0.45	2.60	2.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.54	119.57	-0.025%	-0.268%	-0.620%	-2.121%	-0.45	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	117.67	117.68	-0.008%	-0.127%	-0.260%	-0.828%	-0.43	3.32	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.04	122.07	-0.031%	-0.094%	-0.297%	-0.655%	-0.39	3.65	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.78	105.75	0.024%	0.427%	0.981%	3.513%	-0.25	5.34	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.19	126.15	0.036%	0.400%	1.045%	3.162%	-0.13	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.78	124.70	0.060%	0.383%	1.080%	4.747%	0.07	6.71	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.23	143.17	0.040%	0.474%	1.037%	4.620%	0.23	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.33	106.24	0.083%	0.704%	1.824%		0.33	9.21	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.32	122.29	0.020%	0.246%	1.703%	12.090%	0.68	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.93	119.93	0.003%	0.442%	2.136%	25.115%	1.17	22.36	22.10

Return Price Performance			Index Price 28-Sep-2016	Previous Index Price 27-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	111.52	0.002%	0.038%	0.059%	0.163%	-0.48	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.49	114.48	0.010%	0.057%	0.173%	0.636%	-0.46	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.52	114.52	-0.004%	0.042%	0.324%	-2.619%	-0.45	2.60	2.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.14	125.15	-0.011%	0.106%	0.570%	1.464%	-0.45	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	119.68	119.68	0.003%	0.164%	0.675%	-1.757%	-0.43	3.32	3.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	126.80	-0.019%	0.213%	0.691%	2.358%	-0.39	3.65	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.21	106.18	0.025%	0.423%	1.167%	3.292%	-0.25	5.34	5.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.25	128.19	0.044%	0.539%	1.800%	2.284%	-0.13	5.83	5.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.59	126.50	0.066%	0.497%	1.745%	3.924%	0.07	6.71	6.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.17	146.10	0.049%	0.622%	1.954%	3.493%	0.23	7.13	7.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.70	106.61	0.085%	0.615%	2.058%		0.33	9.21	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.21	123.18	0.025%	0.215%	2.190%	11.366%	0.68	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.16	121.15	0.007%	0.206%	2.540%	24.148%	1.17	22.36	22.10