

Irish Stock Exchange Daily Bond Index Report

Friday 30 September, 2016

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Bond Indices Performance

Index	Close Value 30-Sep-2016	Previous Close Value 29-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.97	121.91	0.052%	0.17%	0.44%	2.77%	21.97%	6.17	6.15	0.31
All Bond Index (Return)	206.32	206.20	0.060%	0.35%	1.26%	5.34%	106.32%	6.17	6.15	0.31
Under 3 Bond Index (Clean)	90.49	90.49	0.002%	-0.33%	-0.91%	-2.83%	-9.51%	1.89	1.90	-0.46
Under 3 Bond Index (Return)	143.54	143.53	0.013%	0.02%	0.16%	0.43%	43.54%	1.89	1.90	-0.46
Under 5 Bond Index (Clean)	104.08	104.09	-0.007%	-0.26%	-0.63%	-1.83%	4.08%	2.65	2.66	-0.43
Under 5 Bond Index (Return)	169.31	169.30	0.005%	0.09%	0.42%	1.29%	69.31%	2.65	2.66	-0.43
Under 10 Bond Index (Clean)	116.25	116.24	0.006%	0.07%	0.15%	0.67%	16.25%	4.51	4.51	-0.07
Under 10 Bond Index (Return)	192.09	192.07	0.015%	0.30%	1.02%	3.41%	92.09%	4.51	4.51	-0.07
5 Plus Bond Index (Clean)	138.22	138.07	0.105%	0.55%	1.46%	7.89%	38.22%	9.43	9.38	0.50
5 Plus Bond Index (Return)	236.72	236.46	0.110%	0.60%	2.07%	9.85%	136.72%	9.43	9.38	0.50
10 Plus Bond Index (Clean)	154.07	153.57	0.330%	0.74%	2.30%	16.94%	54.07%	16.28	16.13	0.94
10 Plus Bond Index (Return)	275.25	274.34	0.332%	0.63%	2.76%	18.43%	175.25%	16.28	16.13	0.94

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	106.23	5.24	348	111.47	0.00	6,339	6,734	7066
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.19	4.29	348	114.48	0.00	9,231	10,171	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.22	1.25	104	114.47	0.00	7,700	8,718	8814
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.47	5.63	348	125.10	0.00	6,627	7,917	8290
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.60	2.03	165	119.63	0.00	11,269	13,252	13481
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.02	4.77	348	126.78	0.00	8,202	10,008	10399
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.77	0.44	199	106.21	0.00	5,714	6,044	6068
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.19	2.07	194	128.26	0.00	5,520	6,965	7079
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.82	1.83	196	126.65	0.00	7,982	9,963	10109
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.23	2.97	201	146.21	0.00	11,390	16,315	16653
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.40	0.38	138	106.78	0.00	5,750	6,118	6140
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.68	0.91	138	123.59	0.00	8,098	9,934	10008
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.63	1.23	225	121.87	0.00	5,920	7,141	7214

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Bond Index Constituent

Clean Price Performance			Index Price 30-Sep-2016	Previous Index Price 29-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	106.23	106.24	-0.012%	-0.431%	-1.273%	-3.627%	-0.47	0.99	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.19	110.18	0.012%	-0.287%	-0.854%	-2.363%	-0.46	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.22	113.22	0.003%	-0.317%	-0.689%	-1.750%	-0.45	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.47	119.49	-0.017%	-0.325%	-0.678%	-2.178%	-0.45	2.75	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	117.60	117.61	-0.011%	-0.185%	-0.318%	-0.885%	-0.43	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.02	122.03	-0.015%	-0.111%	-0.313%	-0.672%	-0.40	3.64	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.77	105.75	0.021%	0.422%	0.976%	3.507%	-0.25	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.19	126.17	0.012%	0.394%	1.039%	3.156%	-0.14	5.82	5.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.82	124.80	0.016%	0.417%	1.114%	4.782%	0.06	6.70	6.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.23	143.20	0.023%	0.479%	1.043%	4.626%	0.22	7.12	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.40	106.37	0.033%	0.772%	1.893%		0.32	9.19	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.68	122.46	0.176%	0.541%	2.002%	12.420%	0.65	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.63	119.98	0.546%	1.028%	2.731%	25.844%	1.14	22.37	22.12

Return Price Performance			Index Price 30-Sep-2016	Previous Index Price 29-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	111.47	111.47	0.002%	-0.007%	0.014%	0.118%	-0.47	0.99	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.48	114.45	0.022%	0.045%	0.162%	0.625%	-0.46	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.47	114.46	0.013%	0.002%	0.284%	-2.658%	-0.45	2.59	2.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.10	125.10	-0.003%	0.076%	0.540%	1.434%	-0.45	2.75	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	119.64	-0.001%	0.127%	0.638%	-1.793%	-0.43	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	126.79	-0.003%	0.218%	0.697%	2.364%	-0.40	3.64	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.21	106.18	0.023%	0.421%	1.165%	3.290%	-0.25	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.26	128.23	0.020%	0.550%	1.810%	2.295%	-0.14	5.82	5.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.65	126.62	0.024%	0.545%	1.794%	3.974%	0.06	6.70	6.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	146.21	146.16	0.033%	0.648%	1.980%	3.520%	0.22	7.12	7.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.78	106.74	0.036%	0.687%	2.132%		0.32	9.19	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.59	123.36	0.179%	0.518%	2.499%	11.703%	0.65	11.90	11.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.87	121.20	0.545%	0.793%	3.141%	24.876%	1.14	22.37	22.12