

# Irish Stock Exchange Daily Bond Index Report

Thursday 1 September, 2016

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## Bond Indices Performance

Index	Close Value 01-Sep-2016	Previous Close Value 31-Aug-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.45	121.77	-0.264%	-0.26%	0.01%	2.33%	21.45%	6.18	6.16	0.41
All Bond Index (Return)	204.93	205.60	-0.325%	-0.32%	0.58%	4.63%	104.93%	6.18	6.16	0.41
Under 3 Bond Index (Clean)	90.74	90.80	-0.064%	-0.06%	-0.64%	-2.56%	-9.26%	1.97	1.98	-0.40
Under 3 Bond Index (Return)	143.45	143.52	-0.051%	-0.05%	0.10%	0.36%	43.45%	1.97	1.98	-0.40
Under 5 Bond Index (Clean)	104.26	104.35	-0.090%	-0.09%	-0.47%	-1.67%	4.26%	2.73	2.74	-0.36
Under 5 Bond Index (Return)	169.03	169.16	-0.076%	-0.08%	0.26%	1.13%	69.03%	2.73	2.74	-0.36
Under 10 Bond Index (Clean)	115.97	116.17	-0.175%	-0.17%	-0.10%	0.43%	15.97%	4.52	4.52	0.04
Under 10 Bond Index (Return)	191.11	191.51	-0.208%	-0.21%	0.51%	2.89%	91.11%	4.52	4.52	0.04
5 Plus Bond Index (Clean)	136.87	137.45	-0.426%	-0.43%	0.47%	6.84%	36.87%	9.48	9.42	0.62
5 Plus Bond Index (Return)	233.99	235.31	-0.561%	-0.56%	0.89%	8.58%	133.99%	9.48	9.42	0.62
10 Plus Bond Index (Clean)	151.73	152.94	-0.791%	-0.79%	0.74%	15.16%	51.73%	16.31	16.14	1.03
10 Plus Bond Index (Return)	270.69	273.52	-1.032%	-1.03%	1.06%	16.47%	170.69%	16.31	16.14	1.03

## 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	106.63	4.81	319	111.44	0.00	6,339	6,759	7064
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.44	3.93	319	114.37	0.00	9,231	10,194	10557
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.50	0.90	75	114.40	0.00	7,700	8,739	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.74	5.16	319	124.89	0.00	6,667	7,982	8326
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.69	1.68	136	119.37	0.00	11,269	13,262	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.00	4.37	319	126.37	0.00	8,202	10,007	10365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.19	0.37	170	105.56	0.00	5,714	6,010	6031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.45	1.76	165	127.22	0.00	5,480	6,874	6971
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.90	1.56	167	125.45	0.00	7,982	9,889	10013
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.09	2.55	172	144.64	0.00	11,390	16,185	16475
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.16	0.30	109	105.46	0.00	4,750	4,995	5009
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.30	0.72	109	122.02	0.00	8,068	9,786	9844
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.12	1.07	196	119.20	0.00	5,920	6,992	7056



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Sep-2016	Previous Index Price 31-Aug-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.63	106.69	-0.053%	-0.053%	-0.899%	-3.262%	-0.40	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.44	110.51	-0.063%	-0.063%	-0.632%	-2.144%	-0.40	2.00	2.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.50	113.58	-0.073%	-0.073%	-0.446%	-1.510%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.74	119.86	-0.104%	-0.104%	-0.457%	-1.961%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.69	117.82	-0.109%	-0.109%	-0.242%	-0.809%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.00	122.15	-0.120%	-0.120%	-0.323%	-0.681%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.19	105.33	-0.133%	-0.133%	0.418%	2.936%	-0.14	5.41	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.45	125.69	-0.189%	-0.189%	0.452%	2.557%	0.01	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	124.30	-0.327%	-0.327%	0.365%	4.006%	0.20	6.78	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.09	142.55	-0.321%	-0.321%	0.238%	3.793%	0.37	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.16	105.59	-0.400%	-0.400%	0.709%		0.45	9.27	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.30	122.02	-0.588%	-0.588%	0.856%	11.157%	0.76	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.12	119.41	-1.074%	-1.074%	0.594%	23.227%	1.24	22.37	22.10

Return Price Performance			Index Price 01-Sep-2016	Previous Index Price 31-Aug-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.44	111.48	-0.038%	-0.038%	-0.016%	0.087%	-0.40	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.37	114.43	-0.051%	-0.051%	0.066%	0.528%	-0.40	2.00	2.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.47	-0.062%	-0.062%	0.220%	-2.720%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.89	125.00	-0.087%	-0.087%	0.376%	1.269%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.48	-0.096%	-0.096%	0.414%	-2.012%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.37	126.51	-0.105%	-0.105%	0.372%	2.034%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.56	105.76	-0.191%	-0.191%	0.549%	2.661%	-0.14	5.41	5.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.22	127.56	-0.267%	-0.267%	0.983%	1.464%	0.01	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.45	125.96	-0.403%	-0.403%	0.834%	2.993%	0.20	6.78	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.64	145.27	-0.432%	-0.432%	0.886%	2.409%	0.37	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.46	106.05	-0.554%	-0.554%	0.873%		0.45	9.27	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.02	122.95	-0.757%	-0.757%	1.198%	10.286%	0.76	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.20	120.91	-1.413%	-1.413%	0.883%	22.142%	1.24	22.37	22.10