

Irish Stock Exchange Daily Bond Index Report

Friday 2 September, 2016

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Bond Indices Performance

Index	Close Value 02-Sep-2016	Previous Close Value 01-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.37	121.45	-0.069%	-0.33%	-0.06%	2.26%	21.37%	6.18	6.15	0.42
All Bond Index (Return)	204.81	204.93	-0.060%	-0.38%	0.52%	4.57%	104.81%	6.18	6.15	0.42
Under 3 Bond Index (Clean)	90.72	90.74	-0.021%	-0.08%	-0.66%	-2.58%	-9.28%	1.97	1.98	-0.40
Under 3 Bond Index (Return)	143.43	143.45	-0.009%	-0.06%	0.09%	0.35%	43.43%	1.97	1.98	-0.40
Under 5 Bond Index (Clean)	104.24	104.26	-0.015%	-0.11%	-0.48%	-1.68%	4.24%	2.73	2.74	-0.36
Under 5 Bond Index (Return)	169.03	169.03	-0.004%	-0.08%	0.25%	1.13%	69.03%	2.73	2.74	-0.36
Under 10 Bond Index (Clean)	115.93	115.97	-0.034%	-0.21%	-0.13%	0.39%	15.93%	4.52	4.52	0.04
Under 10 Bond Index (Return)	191.07	191.11	-0.024%	-0.23%	0.48%	2.86%	91.07%	4.52	4.52	0.04
5 Plus Bond Index (Clean)	136.71	136.87	-0.120%	-0.54%	0.35%	6.71%	36.71%	9.47	9.41	0.63
5 Plus Bond Index (Return)	233.73	233.99	-0.112%	-0.67%	0.78%	8.46%	133.73%	9.47	9.41	0.63
10 Plus Bond Index (Clean)	151.30	151.73	-0.281%	-1.07%	0.46%	14.83%	51.30%	16.29	16.12	1.05
10 Plus Bond Index (Return)	269.95	270.69	-0.274%	-1.30%	0.78%	16.15%	169.95%	16.29	16.12	1.05

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	106.62	4.82	320	111.45	0.00	6,339	6,759	7065
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.41	3.95	320	114.35	0.00	9,231	10,191	10555
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.47	0.92	76	114.38	0.00	7,700	8,737	8807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.71	5.17	320	124.89	0.00	6,667	7,981	8326
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.68	1.69	137	119.37	0.00	11,269	13,261	13451
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.00	4.38	320	126.38	0.00	8,202	10,006	10366
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.17	0.38	171	105.54	0.00	5,714	6,009	6030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.34	1.77	166	127.12	0.00	5,480	6,868	6965
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.80	1.57	168	125.37	0.00	7,982	9,882	10007
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.04	2.56	173	144.59	0.00	11,390	16,178	16470
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.07	0.30	110	105.37	0.00	4,750	4,991	5005
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.08	0.72	110	121.80	0.00	8,068	9,768	9827
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	117.63	1.08	197	118.71	0.00	5,920	6,963	7027

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Bond Index Constituent

Clean Price Performance			Index Price 02-Sep-2016	Previous Index Price 01-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	106.62	106.63	-0.005%	-0.058%	-0.903%	-3.266%	-0.41	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.41	110.44	-0.027%	-0.090%	-0.659%	-2.171%	-0.39	2.00	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.47	113.50	-0.026%	-0.099%	-0.472%	-1.536%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.71	119.74	-0.021%	-0.125%	-0.478%	-1.981%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.68	117.69	-0.008%	-0.117%	-0.250%	-0.818%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.00	122.00	-0.007%	-0.127%	-0.329%	-0.688%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.17	105.19	-0.019%	-0.152%	0.399%	2.916%	-0.13	5.41	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.34	125.45	-0.088%	-0.276%	0.364%	2.467%	0.02	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	123.90	-0.074%	-0.401%	0.290%	3.929%	0.21	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.04	142.09	-0.041%	-0.361%	0.198%	3.751%	0.38	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.07	105.16	-0.093%	-0.492%	0.615%		0.46	9.27	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.08	121.30	-0.184%	-0.771%	0.671%	10.953%	0.77	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.63	118.12	-0.417%	-1.487%	0.175%	22.713%	1.26	22.35	22.08

Return Price Performance			Index Price 02-Sep-2016	Previous Index Price 01-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	111.45	111.44	0.009%	-0.029%	-0.007%	0.096%	-0.41	1.07	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.35	114.37	-0.016%	-0.066%	0.050%	0.512%	-0.39	2.00	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.38	114.40	-0.016%	-0.078%	0.204%	-2.736%	-0.41	2.67	2.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.89	124.89	-0.006%	-0.094%	0.370%	1.262%	-0.38	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.37	119.37	0.002%	-0.095%	0.416%	-2.010%	-0.35	3.39	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.38	126.37	0.005%	-0.100%	0.376%	2.039%	-0.30	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	105.56	-0.017%	-0.208%	0.532%	2.643%	-0.13	5.41	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.12	127.22	-0.078%	-0.345%	0.904%	1.385%	0.02	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.37	125.45	-0.066%	-0.469%	0.767%	2.925%	0.21	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.59	144.64	-0.030%	-0.462%	0.855%	2.378%	0.38	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.37	105.46	-0.091%	-0.644%	0.781%		0.46	9.27	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.80	122.02	-0.178%	-0.934%	1.018%	10.090%	0.77	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.71	119.20	-0.409%	-1.817%	0.470%	21.642%	1.26	22.35	22.08