

Irish Stock Exchange Daily Bond Index Report

Monday 5 September, 2016

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Bond Indices Performance

Index	Close Value 05-Sep-2016	Previous Close Value 02-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.57	121.37	0.165%	-0.17%	0.11%	2.43%	21.57%	6.18	6.16	0.39
All Bond Index (Return)	205.20	204.81	0.188%	-0.20%	0.71%	4.76%	105.20%	6.18	6.16	0.39
Under 3 Bond Index (Clean)	90.72	90.72	0.003%	-0.08%	-0.66%	-2.58%	-9.28%	1.97	1.98	-0.41
Under 3 Bond Index (Return)	143.49	143.43	0.037%	-0.02%	0.12%	0.39%	43.49%	1.97	1.98	-0.41
Under 5 Bond Index (Clean)	104.27	104.24	0.023%	-0.08%	-0.46%	-1.66%	4.27%	2.73	2.74	-0.37
Under 5 Bond Index (Return)	169.12	169.03	0.056%	-0.02%	0.31%	1.18%	69.12%	2.73	2.74	-0.37
Under 10 Bond Index (Clean)	116.06	115.93	0.118%	-0.09%	-0.01%	0.51%	16.06%	4.52	4.52	0.01
Under 10 Bond Index (Return)	191.34	191.07	0.144%	-0.09%	0.63%	3.01%	91.34%	4.52	4.52	0.01
5 Plus Bond Index (Clean)	137.11	136.71	0.298%	-0.25%	0.65%	7.03%	37.11%	9.47	9.42	0.60
5 Plus Bond Index (Return)	234.46	233.73	0.315%	-0.36%	1.10%	8.80%	134.46%	9.47	9.42	0.60
10 Plus Bond Index (Clean)	151.97	151.30	0.443%	-0.63%	0.90%	15.34%	51.97%	16.30	16.14	1.02
10 Plus Bond Index (Return)	271.18	269.95	0.455%	-0.85%	1.24%	16.67%	171.18%	16.30	16.14	1.02

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	106.61	4.87	323	111.48	0.00	6,339	6,758	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.41	3.98	323	114.39	0.00	9,231	10,191	10559
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.48	0.95	79	114.44	0.00	7,700	8,738	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.75	5.22	323	124.97	0.00	6,667	7,983	8331
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.72	1.73	140	119.45	0.00	11,269	13,266	13460
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.06	4.43	323	126.49	0.00	8,202	10,011	10374
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.38	174	105.71	0.00	5,714	6,018	6040
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.54	1.81	169	127.34	0.00	5,480	6,879	6978
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.09	1.59	171	125.68	0.00	7,982	9,905	10032
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.43	2.60	176	145.03	0.00	11,390	16,223	16519
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.47	0.31	113	105.78	0.00	4,750	5,010	5025
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.57	0.74	113	122.31	0.00	8,068	9,808	9868
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	118.21	1.10	200	119.31	0.00	5,920	6,998	7062

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Bond Index Constituent

Clean Price Performance			Index Price 05-Sep-2016	Previous Index Price 02-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	106.61	106.62	-0.014%	-0.072%	-0.917%	-3.280%	-0.42	1.06	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.41	110.41	0.003%	-0.088%	-0.656%	-2.168%	-0.40	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.48	113.47	0.016%	-0.084%	-0.456%	-1.520%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.75	119.71	0.029%	-0.096%	-0.449%	-1.953%	-0.39	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.72	117.68	0.034%	-0.083%	-0.216%	-0.784%	-0.37	3.38	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.06	122.00	0.053%	-0.074%	-0.276%	-0.635%	-0.32	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	105.17	0.157%	0.005%	0.557%	3.078%	-0.16	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.54	125.34	0.156%	-0.121%	0.520%	2.627%	-0.01	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.09	123.80	0.230%	-0.172%	0.521%	4.168%	0.18	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.43	142.04	0.275%	-0.088%	0.473%	4.036%	0.34	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.47	105.07	0.385%	-0.109%	1.003%		0.42	9.27	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.57	121.08	0.406%	-0.369%	1.079%	11.403%	0.74	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.21	117.63	0.496%	-0.998%	0.671%	23.321%	1.24	22.37	22.10

Return Price Performance			Index Price 05-Sep-2016	Previous Index Price 02-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	111.48	111.45	0.027%	-0.002%	0.020%	0.123%	-0.42	1.06	1.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.39	114.35	0.035%	-0.031%	0.085%	0.548%	-0.40	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.38	0.047%	-0.031%	0.251%	-2.690%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.97	124.89	0.066%	-0.027%	0.436%	1.330%	-0.39	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.45	119.37	0.065%	-0.030%	0.480%	-1.947%	-0.37	3.38	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.49	126.38	0.084%	-0.017%	0.461%	2.124%	-0.32	3.72	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.54	0.162%	-0.046%	0.694%	2.810%	-0.16	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.34	127.12	0.179%	-0.167%	1.084%	1.566%	-0.01	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.68	125.37	0.250%	-0.221%	1.018%	3.182%	0.18	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.03	144.59	0.301%	-0.162%	1.159%	2.686%	0.34	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.78	105.37	0.393%	-0.254%	1.177%		0.42	9.27	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.31	121.80	0.420%	-0.518%	1.442%	10.552%	0.74	11.96	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.31	118.71	0.505%	-1.321%	0.978%	22.257%	1.24	22.37	22.10