

Irish Stock Exchange Daily Bond Index Report

Tuesday 6 September, 2016

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Bond Indices Performance

Index	Close Value 06-Sep-2016	Previous Close Value 05-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.85	121.57	0.236%	0.07%	0.34%	2.67%	21.85%	6.19	6.17	0.35
All Bond Index (Return)	205.69	205.20	0.240%	0.04%	0.95%	5.02%	105.69%	6.19	6.17	0.35
Under 3 Bond Index (Clean)	90.72	90.72	0.001%	-0.08%	-0.66%	-2.58%	-9.28%	1.97	1.97	-0.42
Under 3 Bond Index (Return)	143.51	143.49	0.013%	-0.01%	0.14%	0.40%	43.51%	1.97	1.97	-0.42
Under 5 Bond Index (Clean)	104.32	104.27	0.049%	-0.03%	-0.41%	-1.61%	4.32%	2.72	2.73	-0.40
Under 5 Bond Index (Return)	169.22	169.12	0.059%	0.03%	0.37%	1.24%	69.22%	2.72	2.73	-0.40
Under 10 Bond Index (Clean)	116.25	116.06	0.162%	0.07%	0.15%	0.67%	16.25%	4.52	4.52	-0.02
Under 10 Bond Index (Return)	191.66	191.34	0.168%	0.08%	0.80%	3.18%	91.66%	4.52	4.52	-0.02
5 Plus Bond Index (Clean)	137.68	137.11	0.411%	0.16%	1.06%	7.47%	37.68%	9.49	9.44	0.56
5 Plus Bond Index (Return)	235.43	234.46	0.412%	0.05%	1.51%	9.25%	135.43%	9.49	9.44	0.56
10 Plus Bond Index (Clean)	153.00	151.97	0.681%	0.04%	1.59%	16.13%	53.00%	16.32	16.17	0.98
10 Plus Bond Index (Return)	273.03	271.18	0.681%	-0.18%	1.93%	17.47%	173.03%	16.32	16.17	0.98

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	106.60	4.88	324	111.48	0.00	6,339	6,758	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.41	4.00	324	114.41	0.00	9,231	10,192	10561
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.49	0.96	80	114.45	0.00	7,700	8,739	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.82	5.24	324	125.05	0.00	6,667	7,988	8337
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.83	1.74	141	119.57	0.00	11,269	13,278	13474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.19	4.44	324	126.63	0.00	8,202	10,022	10386
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.54	0.38	175	105.92	0.00	5,714	6,030	6052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.90	1.82	170	127.72	0.00	5,480	6,899	6998
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.52	1.60	172	126.12	0.00	7,982	9,939	10067
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.88	2.62	177	145.50	0.00	11,390	16,274	16573
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.84	0.31	114	106.16	0.00	4,750	5,028	5042
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.22	0.75	114	122.97	0.00	8,068	9,860	9921
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.26	1.10	201	120.36	0.00	5,920	7,059	7125

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Bond Index Constituent

Clean Price Performance			Index Price 06-Sep-2016	Previous Index Price 05-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	106.60	106.61	-0.008%	-0.080%	-0.925%	-3.287%	-0.42	1.06	1.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.41	110.41	0.005%	-0.083%	-0.651%	-2.164%	-0.41	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.49	113.48	0.004%	-0.079%	-0.452%	-1.516%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.82	119.75	0.056%	-0.040%	-0.393%	-1.898%	-0.42	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.83	117.72	0.096%	0.013%	-0.120%	-0.689%	-0.40	3.38	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.19	122.06	0.105%	0.031%	-0.172%	-0.531%	-0.35	3.71	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	105.33	0.195%	0.199%	0.752%	3.278%	-0.20	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.90	125.54	0.288%	0.167%	0.810%	2.923%	-0.06	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.52	124.09	0.348%	0.175%	0.871%	4.531%	0.12	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.88	142.43	0.318%	0.230%	0.792%	4.367%	0.29	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.84	105.47	0.354%	0.244%	1.360%		0.38	9.26	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.22	121.57	0.536%	0.166%	1.621%	12.000%	0.69	11.96	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.26	118.21	0.883%	-0.124%	1.560%	24.410%	1.20	22.40	22.13

Return Price Performance			Index Price 06-Sep-2016	Previous Index Price 05-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	111.48	0.006%	0.004%	0.026%	0.129%	-0.42	1.06	1.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.39	0.016%	-0.016%	0.101%	0.563%	-0.41	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.44	0.015%	-0.016%	0.266%	-2.675%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.05	124.97	0.066%	0.039%	0.503%	1.397%	-0.42	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	119.45	0.105%	0.074%	0.585%	-1.845%	-0.40	3.38	3.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.63	126.49	0.111%	0.095%	0.573%	2.238%	-0.35	3.71	3.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.92	105.71	0.197%	0.150%	0.893%	3.012%	-0.20	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.72	127.34	0.292%	0.125%	1.380%	1.862%	-0.06	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.12	125.68	0.351%	0.129%	1.373%	3.544%	0.12	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.50	145.03	0.323%	0.160%	1.485%	3.018%	0.29	7.19	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.16	105.78	0.355%	0.100%	1.536%		0.38	9.26	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.97	122.31	0.539%	0.018%	1.989%	11.147%	0.69	11.96	11.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.36	119.31	0.879%	-0.453%	1.865%	23.332%	1.20	22.40	22.13