

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 September, 2016

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Bond Indices Performance

Index	Close Value 07-Sep-2016	Previous Close Value 06-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	122.10	121.85	0.205%	0.27%	0.55%	2.88%	22.10%	6.21	6.19	0.32
All Bond Index (Return)	206.12	205.69	0.210%	0.25%	1.16%	5.24%	106.12%	6.21	6.19	0.32
Under 3 Bond Index (Clean)	90.71	90.72	-0.010%	-0.09%	-0.67%	-2.59%	-9.29%	1.96	1.97	-0.42
Under 3 Bond Index (Return)	143.51	143.51	0.001%	-0.01%	0.14%	0.40%	43.51%	1.96	1.97	-0.42
Under 5 Bond Index (Clean)	104.34	104.32	0.023%	-0.01%	-0.39%	-1.59%	4.34%	2.72	2.73	-0.41
Under 5 Bond Index (Return)	169.28	169.22	0.033%	0.07%	0.40%	1.28%	69.28%	2.72	2.73	-0.41
Under 10 Bond Index (Clean)	116.36	116.25	0.096%	0.17%	0.24%	0.77%	16.36%	4.52	4.52	-0.05
Under 10 Bond Index (Return)	191.86	191.66	0.104%	0.18%	0.90%	3.29%	91.86%	4.52	4.52	-0.05
5 Plus Bond Index (Clean)	138.19	137.68	0.375%	0.54%	1.44%	7.87%	38.19%	9.51	9.46	0.52
5 Plus Bond Index (Return)	236.32	235.43	0.378%	0.43%	1.90%	9.66%	136.32%	9.51	9.46	0.52
10 Plus Bond Index (Clean)	154.31	153.00	0.856%	0.90%	2.46%	17.12%	54.31%	16.37	16.22	0.93
10 Plus Bond Index (Return)	275.36	273.03	0.855%	0.67%	2.80%	18.47%	175.36%	16.37	16.22	0.93

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	4.90	325	111.50	0.00	6,339	6,758	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.40	4.01	325	114.41	0.00	9,231	10,191	10560
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.47	0.98	81	114.45	0.00	7,700	8,737	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.80	5.25	325	125.06	0.00	6,667	7,987	8337
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.91	1.75	142	119.66	0.00	11,269	13,287	13484
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.28	4.45	325	126.73	0.00	8,202	10,029	10395
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.71	0.39	176	106.09	0.00	5,714	6,040	6062
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	126.11	1.83	171	127.94	0.00	5,480	6,910	7010
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.70	1.61	173	126.32	0.00	7,982	9,954	10082
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	143.18	2.63	178	145.81	0.00	11,390	16,309	16609
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	106.14	0.32	115	106.46	0.00	4,750	5,042	5057
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.82	0.76	115	123.57	0.00	8,068	9,908	9969
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.89	1.11	202	122.00	0.00	5,920	7,156	7222

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Bond Index Constituent

Clean Price Performance			Index Price 07-Sep-2016	Previous Index Price 06-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	106.60	0.000%	-0.080%	-0.925%	-3.287%	-0.44	1.06	1.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.40	110.41	-0.012%	-0.095%	-0.663%	-2.175%	-0.41	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.47	113.49	-0.016%	-0.095%	-0.468%	-1.532%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.80	119.82	-0.010%	-0.050%	-0.403%	-1.908%	-0.42	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	117.91	117.83	0.065%	0.078%	-0.055%	-0.624%	-0.42	3.38	3.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.28	122.19	0.075%	0.106%	-0.096%	-0.456%	-0.37	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.71	105.54	0.161%	0.361%	0.915%	3.445%	-0.23	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.11	125.90	0.167%	0.334%	0.978%	3.094%	-0.09	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.70	124.52	0.147%	0.323%	1.019%	4.684%	0.10	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.18	142.88	0.211%	0.442%	1.005%	4.587%	0.26	7.18	7.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.14	105.84	0.281%	0.526%	1.644%		0.35	9.26	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.82	122.22	0.487%	0.653%	2.116%	12.545%	0.65	11.97	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.89	119.26	1.372%	1.246%	2.953%	26.117%	1.14	22.44	22.19

Return Price Performance			Index Price 07-Sep-2016	Previous Index Price 06-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	111.50	111.48	0.013%	0.018%	0.039%	0.143%	-0.44	1.06	1.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.41	114.41	-0.001%	-0.017%	0.100%	0.563%	-0.41	1.99	2.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.45	114.45	-0.005%	-0.021%	0.261%	-2.680%	-0.42	2.66	2.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.06	125.05	0.003%	0.042%	0.506%	1.400%	-0.42	2.82	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.66	119.57	0.075%	0.150%	0.661%	-1.771%	-0.42	3.38	3.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.73	126.63	0.084%	0.179%	0.657%	2.324%	-0.37	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.09	105.92	0.162%	0.313%	1.056%	3.179%	-0.23	5.40	5.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.94	127.72	0.173%	0.298%	1.555%	2.039%	-0.09	5.89	5.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.32	126.12	0.153%	0.283%	1.528%	3.703%	0.10	6.77	6.76
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.81	145.50	0.217%	0.377%	1.705%	3.241%	0.26	7.18	7.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.46	106.16	0.283%	0.383%	1.823%		0.35	9.26	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.57	122.97	0.489%	0.507%	2.487%	11.690%	0.65	11.97	11.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	122.00	120.36	1.364%	0.905%	3.255%	25.014%	1.14	22.44	22.19