

# Irish Stock Exchange Daily Bond Index Report

Thursday 8 September, 2016

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## Bond Indices Performance

Index	Close Value 08-Sep-2016	Previous Close Value 07-Sep-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.90	122.10	-0.163%	0.11%	0.38%	2.71%	21.90%	6.20	6.17	0.34
All Bond Index (Return)	205.81	206.12	-0.151%	0.10%	1.01%	5.08%	105.81%	6.20	6.17	0.34
Under 3 Bond Index (Clean)	90.64	90.71	-0.085%	-0.18%	-0.75%	-2.67%	-9.36%	1.95	1.96	-0.39
Under 3 Bond Index (Return)	143.41	143.51	-0.071%	-0.08%	0.07%	0.33%	43.41%	1.95	1.96	-0.39
Under 5 Bond Index (Clean)	104.22	104.34	-0.114%	-0.12%	-0.50%	-1.70%	4.22%	2.71	2.72	-0.38
Under 5 Bond Index (Return)	169.11	169.28	-0.099%	-0.03%	0.30%	1.18%	69.11%	2.71	2.72	-0.38
Under 10 Bond Index (Clean)	116.21	116.36	-0.131%	0.04%	0.11%	0.64%	16.21%	4.51	4.51	-0.02
Under 10 Bond Index (Return)	191.64	191.86	-0.119%	0.06%	0.78%	3.17%	91.64%	4.51	4.51	-0.02
5 Plus Bond Index (Clean)	137.90	138.19	-0.209%	0.33%	1.23%	7.64%	37.90%	9.49	9.44	0.54
5 Plus Bond Index (Return)	235.84	236.32	-0.200%	0.23%	1.69%	9.44%	135.84%	9.49	9.44	0.54
10 Plus Bond Index (Clean)	153.77	154.31	-0.354%	0.54%	2.10%	16.71%	53.77%	16.35	16.19	0.95
10 Plus Bond Index (Return)	274.41	275.36	-0.346%	0.33%	2.45%	18.06%	174.41%	16.35	16.19	0.95

## 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	106.54	4.91	326	111.46	0.00	6,339	6,754	7065
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.31	4.02	326	114.33	0.00	9,231	10,183	10554
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.34	0.99	82	114.33	0.00	7,700	8,727	8803
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.71	5.27	326	124.98	0.00	6,667	7,980	8332
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.73	1.76	143	119.50	0.00	11,269	13,267	13466
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	122.08	4.47	326	126.54	0.00	8,202	10,013	10379
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.56	0.39	177	105.95	0.00	5,714	6,032	6054
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.92	1.84	172	127.76	0.00	5,480	6,900	7000
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.54	1.62	174	126.16	0.00	7,982	9,941	10070
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.96	2.65	179	145.61	0.00	11,390	16,283	16585
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.91	0.32	116	106.23	0.00	5,750	5,031	5046
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	122.48	0.76	116	123.24	0.00	8,068	9,881	9943
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	120.33	1.11	203	121.44	0.00	5,920	7,123	7189



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Sep-2016	Previous Index Price 07-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	106.54	106.60	-0.053%	-0.133%	-0.978%	-3.339%	-0.43	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.31	110.40	-0.079%	-0.174%	-0.741%	-2.252%	-0.39	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.34	113.47	-0.116%	-0.211%	-0.583%	-1.646%	-0.39	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.71	119.80	-0.079%	-0.129%	-0.482%	-1.986%	-0.41	2.81	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	117.73	117.91	-0.150%	-0.072%	-0.205%	-0.773%	-0.39	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	122.08	122.28	-0.168%	-0.061%	-0.264%	-0.623%	-0.34	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.56	105.71	-0.137%	0.223%	0.776%	3.303%	-0.20	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.92	126.11	-0.151%	0.183%	0.826%	2.939%	-0.07	5.88	5.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.54	124.70	-0.131%	0.191%	0.887%	4.547%	0.12	6.76	6.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.96	143.18	-0.156%	0.286%	0.848%	4.424%	0.28	7.17	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.91	106.14	-0.217%	0.308%	1.424%		0.38	9.25	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.48	122.82	-0.273%	0.379%	1.838%	12.238%	0.67	11.95	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.33	120.89	-0.466%	0.775%	2.474%	25.529%	1.16	22.42	22.16

Return Price Performance			Index Price 08-Sep-2016	Previous Index Price 07-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	111.46	111.50	-0.038%	-0.020%	0.002%	0.105%	-0.43	1.05	1.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.33	114.41	-0.066%	-0.082%	0.034%	0.497%	-0.39	1.98	1.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.33	114.45	-0.105%	-0.126%	0.156%	-2.782%	-0.39	2.65	2.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.98	125.06	-0.062%	-0.020%	0.444%	1.337%	-0.41	2.81	2.83
IE0034074488	3407448	4.5 Treas Bnd 2020	119.50	119.66	-0.138%	0.012%	0.522%	-1.906%	-0.39	3.37	3.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.54	126.73	-0.151%	0.028%	0.505%	2.169%	-0.34	3.70	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.95	106.09	-0.135%	0.178%	0.920%	3.040%	-0.20	5.39	5.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.76	127.94	-0.140%	0.158%	1.413%	1.896%	-0.07	5.88	5.88
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.16	126.32	-0.122%	0.160%	1.404%	3.576%	0.12	6.76	6.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.61	145.81	-0.143%	0.234%	1.560%	3.094%	0.28	7.17	7.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.23	106.46	-0.213%	0.169%	1.606%		0.38	9.25	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	123.24	123.57	-0.265%	0.240%	2.215%	11.394%	0.67	11.95	11.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	121.44	122.00	-0.457%	0.443%	2.783%	24.442%	1.16	22.42	22.16