

# Irish Stock Exchange Daily Bond Index Report

Tuesday 4 October, 2016

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## Bond Indices Performance

Index	Close Value 04-Oct-2016	Previous Close Value 03-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.68	121.85	-0.144%	-0.24%	-0.24%	2.52%	21.68%	6.15	6.13	0.34
All Bond Index (Return)	205.91	206.18	-0.132%	-0.20%	-0.20%	5.13%	105.91%	6.15	6.13	0.34
Under 3 Bond Index (Clean)	90.48	90.49	-0.012%	-0.02%	-0.02%	-2.84%	-9.53%	1.89	1.90	-0.46
Under 3 Bond Index (Return)	143.58	143.58	0.000%	0.03%	0.03%	0.46%	43.58%	1.89	1.90	-0.46
Under 5 Bond Index (Clean)	104.05	104.08	-0.029%	-0.03%	-0.03%	-1.86%	4.05%	2.65	2.66	-0.43
Under 5 Bond Index (Return)	169.33	169.36	-0.017%	0.01%	0.01%	1.31%	69.33%	2.65	2.66	-0.43
Under 10 Bond Index (Clean)	116.07	116.17	-0.082%	-0.15%	-0.15%	0.52%	16.07%	4.50	4.50	-0.04
Under 10 Bond Index (Return)	191.89	192.02	-0.070%	-0.11%	-0.11%	3.30%	91.89%	4.50	4.50	-0.04
5 Plus Bond Index (Clean)	137.62	137.96	-0.249%	-0.43%	-0.43%	7.42%	37.62%	9.40	9.35	0.54
5 Plus Bond Index (Return)	235.77	236.34	-0.239%	-0.40%	-0.40%	9.41%	135.77%	9.40	9.35	0.54
10 Plus Bond Index (Clean)	152.85	153.65	-0.521%	-0.79%	-0.79%	16.01%	52.85%	16.24	16.09	0.98
10 Plus Bond Index (Return)	273.15	274.55	-0.511%	-0.76%	-0.76%	17.52%	173.15%	16.24	16.09	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	106.21	5.30	352	111.51	0.00	6,339	6,733	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.17	4.34	352	114.51	0.00	9,231	10,169	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.20	1.30	108	114.50	0.00	7,700	8,716	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.44	5.69	352	125.13	0.00	6,627	7,914	8292
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.54	2.08	169	119.63	0.00	11,269	13,246	13480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.96	4.82	352	126.78	0.00	8,202	10,003	10398
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.65	0.45	203	106.09	0.00	5,714	6,036	6062
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.88	2.12	198	128.00	0.00	5,520	6,948	7065
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.56	1.86	200	126.42	0.00	7,982	9,942	10091
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.71	3.03	205	145.75	0.00	11,390	16,255	16601
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.88	0.39	142	106.26	0.00	5,750	6,088	6110
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.99	0.93	142	122.92	0.00	8,098	9,878	9954
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	119.30	1.26	229	120.56	0.00	5,920	7,062	7136



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Oct-2016	Previous Index Price 03-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.21	106.21	-0.008%	-0.019%	-0.019%	-3.645%	-0.48	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.17	110.18	-0.012%	-0.021%	-0.021%	-2.384%	-0.47	1.92	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.20	113.21	-0.016%	-0.020%	-0.020%	-1.770%	-0.45	2.58	2.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.44	119.47	-0.029%	-0.032%	-0.032%	-2.209%	-0.45	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	117.54	117.60	-0.051%	-0.049%	-0.049%	-0.934%	-0.42	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.96	122.01	-0.043%	-0.047%	-0.047%	-0.718%	-0.39	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.65	105.71	-0.064%	-0.120%	-0.120%	3.383%	-0.23	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.88	126.00	-0.094%	-0.240%	-0.240%	2.908%	-0.10	5.81	5.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.56	124.68	-0.100%	-0.212%	-0.212%	4.560%	0.09	6.70	6.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.71	142.99	-0.194%	-0.364%	-0.364%	4.245%	0.27	7.11	7.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.88	106.13	-0.242%	-0.493%	-0.493%		0.38	9.19	9.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.99	122.39	-0.331%	-0.565%	-0.565%	11.785%	0.70	11.89	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	119.30	120.24	-0.784%	-1.104%	-1.104%	24.455%	1.19	22.32	22.06

Return Price Performance			Index Price 04-Oct-2016	Previous Index Price 03-Oct-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.51	111.50	0.006%	0.036%	0.036%	0.154%	-0.48	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	114.51	0.000%	0.024%	0.024%	0.649%	-0.47	1.92	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.50	-0.005%	0.022%	0.022%	-2.637%	-0.45	2.58	2.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.13	125.14	-0.015%	0.022%	0.022%	1.456%	-0.45	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.63	119.67	-0.039%	-0.007%	-0.007%	-1.799%	-0.42	3.31	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.78	126.82	-0.030%	-0.002%	-0.002%	2.362%	-0.39	3.64	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.09	106.16	-0.062%	-0.111%	-0.111%	3.175%	-0.23	5.33	5.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	128.00	128.11	-0.084%	-0.203%	-0.203%	2.087%	-0.10	5.81	5.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.42	126.53	-0.092%	-0.180%	-0.180%	3.787%	0.09	6.70	6.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.75	146.01	-0.180%	-0.316%	-0.316%	3.193%	0.27	7.11	7.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	106.26	106.52	-0.238%	-0.481%	-0.481%		0.38	9.19	9.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.92	123.32	-0.323%	-0.539%	-0.539%	11.101%	0.70	11.89	11.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	120.56	121.49	-0.771%	-1.075%	-1.075%	23.533%	1.19	22.32	22.06