

Irish Stock Exchange Daily Bond Index Report

Wednesday 5 October, 2016

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Bond Indices Performance

Index	Close Value 05-Oct-2016	Previous Close Value 04-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.99	121.68	-0.565%	-0.81%	-0.81%	1.94%	20.99%	6.10	6.08	0.42
All Bond Index (Return)	204.79	205.91	-0.544%	-0.74%	-0.74%	4.55%	104.79%	6.10	6.08	0.42
Under 3 Bond Index (Clean)	90.46	90.48	-0.017%	-0.04%	-0.04%	-2.86%	-9.54%	1.89	1.90	-0.46
Under 3 Bond Index (Return)	143.58	143.58	-0.004%	0.02%	0.02%	0.45%	43.58%	1.89	1.90	-0.46
Under 5 Bond Index (Clean)	103.97	104.05	-0.071%	-0.10%	-0.10%	-1.93%	3.97%	2.64	2.65	-0.41
Under 5 Bond Index (Return)	169.23	169.33	-0.058%	-0.05%	-0.05%	1.25%	69.23%	2.64	2.65	-0.41
Under 10 Bond Index (Clean)	115.68	116.07	-0.342%	-0.49%	-0.49%	0.18%	15.68%	4.49	4.48	0.03
Under 10 Bond Index (Return)	191.26	191.89	-0.325%	-0.43%	-0.43%	2.97%	91.26%	4.49	4.48	0.03
5 Plus Bond Index (Clean)	136.22	137.62	-1.016%	-1.44%	-1.44%	6.33%	36.22%	9.35	9.29	0.64
5 Plus Bond Index (Return)	233.42	235.77	-0.997%	-1.39%	-1.39%	8.32%	133.42%	9.35	9.29	0.64
10 Plus Bond Index (Clean)	149.93	152.85	-1.911%	-2.69%	-2.69%	13.80%	49.93%	16.15	15.98	1.10
10 Plus Bond Index (Return)	267.99	273.15	-1.889%	-2.64%	-2.64%	15.30%	167.99%	16.15	15.98	1.10

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	106.20	5.32	353	111.52	0.00	6,339	6,732	7070
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.15	4.35	353	114.50	0.00	9,231	10,167	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.16	1.31	109	114.48	0.00	7,700	8,714	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.36	5.71	353	125.06	0.00	6,627	7,909	8287
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.45	2.10	170	119.55	0.00	11,269	13,236	13472
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.70	4.84	353	126.54	0.00	8,202	9,982	10378
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.25	0.45	204	105.70	0.00	5,714	6,014	6039
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.20	2.13	199	127.33	0.00	5,520	6,910	7028
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.70	1.87	201	125.57	0.00	7,982	9,874	10023
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.65	3.05	206	144.70	0.00	11,390	16,134	16482
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.85	0.39	143	105.24	0.00	5,750	6,029	6051
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.40	0.94	143	121.34	0.00	8,098	9,750	9826
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.00	1.26	230	117.26	0.00	5,920	6,867	6941

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Bond Index Constituent

Clean Price Performance			Index Price 05-Oct-2016	Previous Index Price 04-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	106.20	106.21	-0.002%	-0.021%	-0.021%	-3.647%	-0.49	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.15	110.17	-0.015%	-0.036%	-0.036%	-2.399%	-0.46	1.91	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.16	113.20	-0.028%	-0.049%	-0.049%	-1.798%	-0.44	2.58	2.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.36	119.44	-0.067%	-0.099%	-0.099%	-2.275%	-0.43	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	117.45	117.54	-0.076%	-0.125%	-0.125%	-1.009%	-0.40	3.30	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.70	121.96	-0.212%	-0.258%	-0.258%	-0.928%	-0.34	3.63	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.25	105.65	-0.374%	-0.494%	-0.494%	2.996%	-0.16	5.32	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.20	125.88	-0.542%	-0.781%	-0.781%	2.350%	-0.01	5.81	5.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.70	124.56	-0.686%	-0.897%	-0.897%	3.842%	0.19	6.69	6.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.65	142.71	-0.744%	-1.105%	-1.105%	3.470%	0.37	7.10	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.85	105.88	-0.968%	-1.457%	-1.457%		0.48	9.18	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.40	121.99	-1.299%	-1.857%	-1.857%	10.332%	0.81	11.87	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.00	119.30	-2.766%	-3.840%	-3.840%	21.012%	1.32	22.22	21.93

Return Price Performance			Index Price 05-Oct-2016	Previous Index Price 04-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	111.52	111.51	0.012%	0.048%	0.048%	0.165%	-0.49	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.50	114.51	-0.004%	0.019%	0.019%	0.644%	-0.46	1.91	1.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.50	-0.017%	0.004%	0.004%	-2.654%	-0.44	2.58	2.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.06	125.13	-0.051%	-0.030%	-0.030%	1.404%	-0.43	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.55	119.63	-0.064%	-0.071%	-0.071%	-1.863%	-0.40	3.30	3.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.54	126.78	-0.192%	-0.194%	-0.194%	2.165%	-0.34	3.63	3.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.70	106.09	-0.370%	-0.481%	-0.481%	2.793%	-0.16	5.32	5.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.33	128.00	-0.525%	-0.727%	-0.727%	1.551%	-0.01	5.81	5.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.57	126.42	-0.669%	-0.848%	-0.848%	3.093%	0.19	6.69	6.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.70	145.75	-0.718%	-1.032%	-1.032%	2.452%	0.37	7.10	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.24	106.26	-0.962%	-1.438%	-1.438%		0.48	9.18	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.34	122.92	-1.285%	-1.817%	-1.817%	9.674%	0.81	11.87	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.26	120.56	-2.733%	-3.779%	-3.779%	20.157%	1.32	22.22	21.93