

# Irish Stock Exchange Daily Bond Index Report

Thursday 6 October, 2016

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## Bond Indices Performance

Index	Close Value 06-Oct-2016	Previous Close Value 05-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.97	120.99	-0.020%	-0.83%	-0.83%	1.92%	20.97%	6.09	6.07	0.42
All Bond Index (Return)	204.76	204.79	-0.010%	-0.75%	-0.75%	4.54%	104.76%	6.09	6.07	0.42
Under 3 Bond Index (Clean)	90.42	90.46	-0.040%	-0.08%	-0.08%	-2.90%	-9.58%	1.88	1.89	-0.46
Under 3 Bond Index (Return)	143.54	143.58	-0.027%	0.00%	0.00%	0.42%	43.54%	1.88	1.89	-0.46
Under 5 Bond Index (Clean)	103.94	103.97	-0.035%	-0.14%	-0.14%	-1.97%	3.94%	2.64	2.65	-0.41
Under 5 Bond Index (Return)	169.19	169.23	-0.022%	-0.07%	-0.07%	1.23%	69.19%	2.64	2.65	-0.41
Under 10 Bond Index (Clean)	115.66	115.68	-0.011%	-0.50%	-0.50%	0.16%	15.66%	4.48	4.48	0.03
Under 10 Bond Index (Return)	191.26	191.26	-0.002%	-0.44%	-0.44%	2.96%	91.26%	4.48	4.48	0.03
5 Plus Bond Index (Clean)	136.21	136.22	-0.006%	-1.45%	-1.45%	6.33%	36.21%	9.34	9.28	0.64
5 Plus Bond Index (Return)	233.42	233.42	0.001%	-1.39%	-1.39%	8.32%	133.42%	9.34	9.28	0.64
10 Plus Bond Index (Clean)	149.83	149.93	-0.069%	-2.75%	-2.75%	13.72%	49.83%	16.13	15.96	1.10
10 Plus Bond Index (Return)	267.82	267.99	-0.063%	-2.70%	-2.70%	15.23%	167.82%	16.13	15.96	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	106.16	5.33	354	111.49	0.00	6,339	6,730	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.11	4.36	354	114.47	0.00	9,231	10,163	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.12	1.33	110	114.44	0.00	7,700	8,710	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.30	5.72	354	125.02	0.00	6,627	7,905	8285
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.38	2.11	171	119.49	0.00	11,269	13,228	13465
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.73	4.85	354	126.58	0.00	8,202	9,984	10382
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.33	0.45	205	105.77	0.00	5,714	6,018	6044
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.26	2.14	200	127.40	0.00	5,520	6,914	7032
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.70	1.88	202	125.58	0.00	7,982	9,873	10023
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.64	3.06	207	144.70	0.00	11,390	16,133	16481
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.89	0.40	144	105.29	0.00	5,750	6,031	6054
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.48	0.95	144	121.43	0.00	8,098	9,756	9833
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.69	1.27	231	116.96	0.00	5,920	6,848	6923



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Oct-2016	Previous Index Price 05-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	106.16	106.20	-0.040%	-0.061%	-0.061%	-3.686%	-0.50	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.11	110.15	-0.039%	-0.075%	-0.075%	-2.437%	-0.46	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.12	113.16	-0.040%	-0.088%	-0.088%	-1.837%	-0.44	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.30	119.36	-0.048%	-0.146%	-0.146%	-2.321%	-0.43	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	117.38	117.45	-0.060%	-0.185%	-0.185%	-1.069%	-0.39	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.73	121.70	0.023%	-0.235%	-0.235%	-0.905%	-0.35	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.33	105.25	0.071%	-0.423%	-0.423%	3.070%	-0.18	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.26	125.20	0.048%	-0.733%	-0.733%	2.399%	-0.02	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.70	123.70	-0.004%	-0.901%	-0.901%	3.838%	0.19	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.64	141.65	-0.011%	-1.116%	-1.116%	3.459%	0.37	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.89	104.85	0.041%	-1.416%	-1.416%		0.48	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.48	120.40	0.069%	-1.789%	-1.789%	10.408%	0.80	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.69	116.00	-0.265%	-4.094%	-4.094%	20.692%	1.33	22.20	21.91

Return Price Performance			Index Price 06-Oct-2016	Previous Index Price 05-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	111.49	111.52	-0.025%	0.022%	0.022%	0.140%	-0.50	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.47	114.50	-0.027%	-0.008%	-0.008%	0.617%	-0.46	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	114.48	-0.029%	-0.024%	-0.024%	-2.682%	-0.44	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.02	125.06	-0.033%	-0.062%	-0.062%	1.371%	-0.43	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.49	119.55	-0.049%	-0.120%	-0.120%	-1.911%	-0.39	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.58	126.54	0.032%	-0.162%	-0.162%	2.199%	-0.35	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.77	105.70	0.073%	-0.409%	-0.409%	2.868%	-0.18	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.40	127.33	0.056%	-0.671%	-0.671%	1.608%	-0.02	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.58	125.57	0.004%	-0.844%	-0.844%	3.097%	0.19	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.70	144.70	-0.001%	-1.033%	-1.033%	2.451%	0.37	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.29	105.24	0.044%	-1.395%	-1.395%		0.48	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.43	121.34	0.074%	-1.744%	-1.744%	9.755%	0.80	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.96	117.26	-0.257%	-4.026%	-4.026%	19.849%	1.33	22.20	21.91