

Irish Stock Exchange Daily Bond Index Report

Friday 7 October, 2016

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Bond Indices Performance

Index	Close Value 07-Oct-2016	Previous Close Value 06-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.04	120.97	0.060%	-0.77%	-0.77%	1.98%	21.04%	6.09	6.07	0.41
All Bond Index (Return)	204.90	204.76	0.067%	-0.69%	-0.69%	4.61%	104.90%	6.09	6.07	0.41
Under 3 Bond Index (Clean)	90.45	90.42	0.023%	-0.05%	-0.05%	-2.88%	-9.56%	1.88	1.88	-0.48
Under 3 Bond Index (Return)	143.59	143.54	0.034%	0.03%	0.03%	0.46%	43.59%	1.88	1.88	-0.48
Under 5 Bond Index (Clean)	103.97	103.94	0.035%	-0.10%	-0.10%	-1.93%	3.97%	2.63	2.64	-0.43
Under 5 Bond Index (Return)	169.27	169.19	0.045%	-0.02%	-0.02%	1.27%	69.27%	2.63	2.64	-0.43
Under 10 Bond Index (Clean)	115.73	115.66	0.058%	-0.45%	-0.45%	0.22%	15.73%	4.48	4.48	0.01
Under 10 Bond Index (Return)	191.38	191.26	0.066%	-0.37%	-0.37%	3.03%	91.38%	4.48	4.48	0.01
5 Plus Bond Index (Clean)	136.33	136.21	0.082%	-1.37%	-1.37%	6.41%	36.33%	9.33	9.28	0.63
5 Plus Bond Index (Return)	233.63	233.42	0.088%	-1.30%	-1.30%	8.41%	133.63%	9.33	9.28	0.63
10 Plus Bond Index (Clean)	149.94	149.83	0.071%	-2.68%	-2.68%	13.80%	49.94%	16.13	15.95	1.10
10 Plus Bond Index (Return)	268.02	267.82	0.075%	-2.63%	-2.63%	15.31%	168.02%	16.13	15.95	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	5.35	355	111.51	0.00	6,339	6,730	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.14	4.38	355	114.51	0.00	9,231	10,166	10570
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.16	1.34	111	114.50	0.00	7,700	8,713	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.31	5.74	355	125.05	0.00	6,627	7,906	8286
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.44	2.12	172	119.56	0.00	11,269	13,234	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.80	4.86	355	126.67	0.00	8,202	9,990	10389
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.45	0.45	206	105.90	0.00	5,714	6,025	6051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.39	2.15	201	127.54	0.00	5,520	6,921	7039
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.85	1.89	203	125.74	0.00	7,982	9,886	10037
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.71	3.08	208	144.78	0.00	11,390	16,141	16491
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.97	0.40	145	105.37	0.00	5,750	6,036	6058
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.64	0.95	145	121.59	0.00	8,098	9,769	9846
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.68	1.27	232	116.95	0.00	5,920	6,848	6923

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Bond Index Constituent

Clean Price Performance			Index Price 07-Oct-2016	Previous Index Price 06-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	106.16	0.000%	-0.061%	-0.061%	-3.686%	-0.51	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.14	110.11	0.027%	-0.048%	-0.048%	-2.410%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.16	113.12	0.037%	-0.051%	-0.051%	-1.801%	-0.46	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.31	119.30	0.008%	-0.138%	-0.138%	-2.313%	-0.44	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	117.44	117.38	0.052%	-0.134%	-0.134%	-1.017%	-0.41	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	121.73	0.062%	-0.174%	-0.174%	-0.844%	-0.37	3.62	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.45	105.33	0.114%	-0.309%	-0.309%	3.187%	-0.20	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.39	125.26	0.102%	-0.632%	-0.632%	2.504%	-0.04	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.85	123.70	0.127%	-0.776%	-0.776%	3.970%	0.17	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.71	141.64	0.051%	-1.065%	-1.065%	3.511%	0.36	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.97	104.89	0.072%	-1.346%	-1.346%		0.47	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.64	120.48	0.128%	-1.664%	-1.664%	10.549%	0.79	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.68	115.69	-0.011%	-4.105%	-4.105%	20.679%	1.33	22.20	21.91

Return Price Performance			Index Price 07-Oct-2016	Previous Index Price 06-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	111.49	0.013%	0.036%	0.036%	0.154%	-0.51	0.97	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	114.47	0.038%	0.030%	0.030%	0.655%	-0.48	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.44	0.047%	0.023%	0.023%	-2.636%	-0.46	2.57	2.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.05	125.02	0.021%	-0.042%	-0.042%	1.392%	-0.44	2.74	2.75
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	119.49	0.062%	-0.059%	-0.059%	-1.850%	-0.41	3.29	3.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.67	126.58	0.070%	-0.091%	-0.091%	2.270%	-0.37	3.62	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.90	105.77	0.116%	-0.293%	-0.293%	2.988%	-0.20	5.31	5.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.54	127.40	0.109%	-0.563%	-0.563%	1.719%	-0.04	5.80	5.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.74	125.58	0.132%	-0.713%	-0.713%	3.233%	0.17	6.68	6.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.78	144.70	0.060%	-0.973%	-0.973%	2.513%	0.36	7.09	7.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.37	105.29	0.073%	-1.323%	-1.323%		0.47	9.17	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.59	121.43	0.132%	-1.614%	-1.614%	9.900%	0.79	11.86	11.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.95	116.96	-0.007%	-4.032%	-4.032%	19.840%	1.33	22.20	21.91