

Irish Stock Exchange Daily Bond Index Report

Thursday 13 October, 2016

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Bond Indices Performance

Index	Close Value 13-Oct-2016	Previous Close Value 12-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	120.86	0.094%	-0.82%	-0.82%	1.93%	20.97%	6.08	6.05	0.41
All Bond Index (Return)	204.91	204.70	0.101%	-0.69%	-0.69%	4.61%	104.91%	6.08	6.05	0.41
Under 3 Bond Index (Clean)	90.37	90.40	-0.040%	-0.14%	-0.14%	-2.96%	-9.64%	1.86	1.87	-0.47
Under 3 Bond Index (Return)	143.56	143.60	-0.027%	0.01%	0.01%	0.44%	43.56%	1.86	1.87	-0.47
Under 5 Bond Index (Clean)	103.89	103.94	-0.049%	-0.18%	-0.18%	-2.01%	3.89%	2.62	2.63	-0.43
Under 5 Bond Index (Return)	169.25	169.32	-0.037%	-0.03%	-0.03%	1.26%	69.25%	2.62	2.63	-0.43
Under 10 Bond Index (Clean)	115.65	115.62	0.024%	-0.52%	-0.52%	0.15%	15.65%	4.46	4.46	0.02
Under 10 Bond Index (Return)	191.36	191.30	0.033%	-0.38%	-0.38%	3.02%	91.36%	4.46	4.46	0.02
5 Plus Bond Index (Clean)	136.29	135.98	0.227%	-1.39%	-1.39%	6.39%	36.29%	9.32	9.26	0.63
5 Plus Bond Index (Return)	233.66	233.12	0.231%	-1.29%	-1.29%	8.43%	133.66%	9.32	9.26	0.63
10 Plus Bond Index (Clean)	150.03	149.25	0.525%	-2.62%	-2.62%	13.87%	50.03%	16.12	15.94	1.09
10 Plus Bond Index (Return)	268.28	266.87	0.525%	-2.53%	-2.53%	15.42%	168.28%	16.12	15.94	1.09

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	106.06	5.44	361	111.50	0.00	6,339	6,723	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.03	4.45	361	114.48	0.00	9,231	10,156	10567
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.08	1.41	117	114.49	0.00	7,700	8,707	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.23	5.84	361	125.06	0.00	6,627	7,901	8287
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.38	2.20	178	119.57	0.00	11,269	13,227	13474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.69	4.95	361	126.64	0.00	8,202	9,981	10387
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.42	0.47	212	105.88	0.00	5,714	6,023	6050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.40	2.21	207	127.62	0.00	5,520	6,922	7044
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.86	1.95	209	125.81	0.00	7,982	9,887	10042
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.56	3.17	214	144.73	0.00	11,390	16,125	16485
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.78	0.41	151	105.19	0.00	6,750	6,025	6048
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.69	0.99	151	121.68	0.00	8,098	9,773	9853
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.80	1.30	238	117.10	0.00	5,920	6,855	6932

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Bond Index Constituent

Clean Price Performance			Index Price 13-Oct-2016	Previous Index Price 12-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	106.06	106.11	-0.052%	-0.157%	-0.157%	-3.779%	-0.51	0.95	0.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.03	110.07	-0.036%	-0.143%	-0.143%	-2.503%	-0.47	1.89	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.08	113.12	-0.035%	-0.126%	-0.126%	-1.874%	-0.46	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.23	119.27	-0.038%	-0.208%	-0.208%	-2.381%	-0.45	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	117.38	117.43	-0.047%	-0.191%	-0.191%	-1.075%	-0.42	3.28	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.69	121.80	-0.086%	-0.266%	-0.266%	-0.936%	-0.37	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.42	105.50	-0.082%	-0.336%	-0.336%	3.160%	-0.20	5.30	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.40	125.31	0.072%	-0.620%	-0.620%	2.516%	-0.05	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.86	123.68	0.146%	-0.767%	-0.767%	3.979%	0.16	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.56	141.35	0.154%	-1.166%	-1.166%	3.406%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.78	104.54	0.223%	-1.527%	-1.527%		0.49	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.69	120.22	0.387%	-1.625%	-1.625%	10.593%	0.79	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.80	114.97	0.722%	-4.007%	-4.007%	20.802%	1.33	22.19	21.90

Return Price Performance			Index Price 13-Oct-2016	Previous Index Price 12-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	111.50	111.54	-0.036%	0.026%	0.026%	0.144%	-0.51	0.95	0.96
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.48	114.51	-0.024%	0.003%	0.003%	0.628%	-0.47	1.89	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.51	-0.024%	0.011%	0.011%	-2.647%	-0.46	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.06	125.09	-0.023%	-0.030%	-0.030%	1.404%	-0.45	2.72	2.73
IE0034074488	3407448	4.5 Treas Bnd 2020	119.57	119.61	-0.035%	-0.053%	-0.053%	-1.845%	-0.42	3.28	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.64	126.73	-0.073%	-0.116%	-0.116%	2.245%	-0.37	3.61	3.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.88	105.97	-0.078%	-0.307%	-0.307%	2.973%	-0.20	5.30	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.62	127.51	0.079%	-0.501%	-0.501%	1.782%	-0.05	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.81	125.62	0.150%	-0.660%	-0.660%	3.288%	0.16	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.73	144.50	0.161%	-1.011%	-1.011%	2.474%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.19	104.95	0.225%	-1.488%	-1.488%		0.49	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.68	121.21	0.389%	-1.543%	-1.543%	9.979%	0.79	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.10	116.27	0.718%	-3.908%	-3.908%	19.995%	1.33	22.19	21.90