

# Irish Stock Exchange Daily Bond Index Report

Monday 17 October, 2016

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## Bond Indices Performance

Index	Close Value 17-Oct-2016	Previous Close Value 14-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.91	120.89	0.012%	-0.87%	-0.87%	1.88%	20.91%	6.12	6.10	0.41
All Bond Index (Return)	204.87	204.79	0.038%	-0.70%	-0.70%	4.60%	104.87%	6.12	6.10	0.41
Under 3 Bond Index (Clean)	90.33	90.33	-0.002%	-0.18%	-0.18%	-3.00%	-9.67%	1.90	1.91	-0.47
Under 3 Bond Index (Return)	143.57	143.53	0.033%	0.02%	0.02%	0.45%	43.57%	1.90	1.91	-0.47
Under 5 Bond Index (Clean)	103.84	103.83	0.013%	-0.23%	-0.23%	-2.06%	3.84%	2.68	2.69	-0.42
Under 5 Bond Index (Return)	169.25	169.17	0.047%	-0.03%	-0.03%	1.26%	69.25%	2.68	2.69	-0.42
Under 10 Bond Index (Clean)	115.62	115.58	0.037%	-0.54%	-0.54%	0.13%	15.62%	4.54	4.54	0.02
Under 10 Bond Index (Return)	191.40	191.27	0.065%	-0.36%	-0.36%	3.04%	91.40%	4.54	4.54	0.02
5 Plus Bond Index (Clean)	136.21	136.20	0.010%	-1.45%	-1.45%	6.32%	36.21%	9.30	9.24	0.64
5 Plus Bond Index (Return)	233.58	233.52	0.029%	-1.32%	-1.32%	8.39%	133.58%	9.30	9.24	0.64
10 Plus Bond Index (Clean)	149.62	149.85	-0.150%	-2.89%	-2.89%	13.56%	49.62%	16.09	15.91	1.11
10 Plus Bond Index (Return)	267.61	267.96	-0.133%	-2.78%	-2.78%	15.14%	167.61%	16.09	15.91	1.11

## 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	106.02	5.50	365	111.52	0.00	6,339	6,721	7069
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.99	4.50	365	114.49	0.00	9,231	10,153	10568
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.03	1.46	121	114.48	0.00	7,700	8,703	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.10	5.90	365	125.00	0.00	6,627	7,892	8283
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.32	2.24	182	119.56	0.00	11,269	13,220	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.65	5.00	365	126.65	0.00	8,202	9,978	10388
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.42	0.47	216	105.90	0.00	5,714	6,024	6051
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.40	2.26	211	127.65	0.00	5,520	6,921	7046
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.90	1.98	213	125.88	0.00	7,982	9,890	10048
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.61	3.23	218	144.83	0.00	11,390	16,129	16497
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.78	0.43	155	105.20	0.00	6,780	7,104	7133
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.58	1.02	155	121.60	0.00	8,098	9,764	9847
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.18	1.33	242	116.50	0.00	5,920	6,818	6896



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Oct-2016	Previous Index Price 14-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	106.02	106.02	-0.003%	-0.193%	-0.193%	-3.813%	-0.51	1.00	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.99	110.00	-0.006%	-0.177%	-0.177%	-2.536%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.03	113.02	0.004%	-0.170%	-0.170%	-1.918%	-0.45	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.10	119.12	-0.013%	-0.312%	-0.312%	-2.483%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.32	117.28	0.037%	-0.240%	-0.240%	-1.123%	-0.41	3.27	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.65	121.60	0.045%	-0.299%	-0.299%	-0.969%	-0.37	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.42	105.32	0.095%	-0.330%	-0.330%	3.166%	-0.20	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.40	125.31	0.068%	-0.624%	-0.624%	2.512%	-0.05	5.77	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.90	123.80	0.082%	-0.737%	-0.737%	4.010%	0.15	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.61	141.54	0.049%	-1.137%	-1.137%	3.437%	0.36	7.07	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.78	104.71	0.059%	-1.527%	-1.527%		0.49	9.15	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.58	120.58	0.004%	-1.710%	-1.710%	10.497%	0.79	11.84	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.18	115.60	-0.370%	-4.524%	-4.524%	20.152%	1.35	22.16	21.87

Return Price Performance			Index Price 17-Oct-2016	Previous Index Price 14-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	111.48	0.038%	0.046%	0.046%	0.163%	-0.51	1.00	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.49	114.46	0.026%	0.013%	0.013%	0.638%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.44	0.037%	0.010%	0.010%	-2.648%	-0.45	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.00	124.97	0.026%	-0.078%	-0.078%	1.355%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	119.48	0.067%	-0.060%	-0.060%	-1.852%	-0.41	3.27	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.65	126.55	0.076%	-0.104%	-0.104%	2.257%	-0.37	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.90	105.79	0.100%	-0.294%	-0.294%	2.987%	-0.20	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.65	127.54	0.093%	-0.472%	-0.472%	1.812%	-0.05	5.77	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.88	125.75	0.103%	-0.602%	-0.602%	3.349%	0.15	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.83	144.72	0.079%	-0.942%	-0.942%	2.545%	0.36	7.07	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.20	105.13	0.068%	-1.478%	-1.478%		0.49	9.15	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.60	121.57	0.021%	-1.607%	-1.607%	9.908%	0.79	11.84	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.50	116.91	-0.352%	-4.402%	-4.402%	19.379%	1.35	22.16	21.87