

Irish Stock Exchange Daily Bond Index Report

Tuesday 18 October, 2016

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Bond Indices Performance

Index	Close Value 18-Oct-2016	Previous Close Value 17-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	120.91	0.003%	-0.87%	-0.87%	1.88%	20.91%	6.12	6.09	0.41
All Bond Index (Return)	204.89	204.87	0.008%	-0.70%	-0.70%	4.60%	104.89%	6.12	6.09	0.41
Under 3 Bond Index (Clean)	90.33	90.33	0.000%	-0.18%	-0.18%	-3.00%	-9.67%	2.12	2.13	-0.46
Under 3 Bond Index (Return)	143.59	143.57	0.008%	0.03%	0.03%	0.46%	43.59%	2.12	2.13	-0.46
Under 5 Bond Index (Clean)	103.84	103.84	0.004%	-0.23%	-0.23%	-2.06%	3.84%	2.67	2.68	-0.42
Under 5 Bond Index (Return)	169.26	169.25	0.008%	-0.03%	-0.03%	1.27%	69.26%	2.67	2.68	-0.42
Under 10 Bond Index (Clean)	115.63	115.62	0.008%	-0.53%	-0.53%	0.14%	15.63%	4.54	4.54	0.02
Under 10 Bond Index (Return)	191.42	191.40	0.013%	-0.35%	-0.35%	3.05%	91.42%	4.54	4.54	0.02
5 Plus Bond Index (Clean)	136.21	136.21	0.002%	-1.45%	-1.45%	6.32%	36.21%	9.30	9.24	0.63
5 Plus Bond Index (Return)	233.61	233.58	0.009%	-1.31%	-1.31%	8.40%	133.61%	9.30	9.24	0.63
10 Plus Bond Index (Clean)	149.59	149.62	-0.025%	-2.91%	-2.91%	13.53%	49.59%	16.09	15.91	1.11
10 Plus Bond Index (Return)	267.55	267.61	-0.019%	-2.80%	-2.80%	15.11%	167.55%	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	106.01	0.00	0	106.01	5.50	6,339	6,720	7068
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.00	0.00	0	110.00	4.50	9,231	10,154	10569
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.03	1.47	122	114.50	0.00	7,700	8,703	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.13	0.00	0	119.13	5.90	6,627	7,894	8285
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.33	2.26	183	119.58	0.00	11,269	13,221	13475
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.65	0.00	0	121.65	5.00	8,202	9,978	10388
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.44	0.48	217	105.92	0.00	5,714	6,025	6052
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.41	2.27	212	127.67	0.00	5,520	6,922	7047
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.91	1.99	214	125.91	0.00	7,982	9,891	10050
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.65	3.24	219	144.89	0.00	11,390	16,134	16503
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.75	0.43	156	105.18	0.00	6,780	7,102	7131
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.54	1.03	156	121.56	0.00	8,098	9,761	9844
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.17	1.33	243	116.50	0.00	5,920	6,817	6896

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Bond Index Constituent

Clean Price Performance			Index Price 18-Oct-2016	Previous Index Price 17-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	106.01	106.02	-0.014%	-0.207%	-0.207%	-3.827%	-0.51	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	109.99	0.006%	-0.171%	-0.171%	-2.530%	-0.48	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.03	113.03	0.003%	-0.168%	-0.168%	-1.915%	-0.46	2.54	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.13	119.10	0.024%	-0.289%	-0.289%	-2.460%	-0.43	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.33	117.32	0.006%	-0.234%	-0.234%	-1.117%	-0.41	3.27	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.65	121.65	-0.002%	-0.301%	-0.301%	-0.970%	-0.37	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.44	105.42	0.019%	-0.311%	-0.311%	3.185%	-0.20	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.41	125.40	0.006%	-0.618%	-0.618%	2.518%	-0.05	5.77	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.91	123.90	0.010%	-0.727%	-0.727%	4.021%	0.15	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.65	141.61	0.030%	-1.107%	-1.107%	3.467%	0.36	7.07	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.75	104.78	-0.024%	-1.551%	-1.551%		0.49	9.15	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.54	120.58	-0.037%	-1.747%	-1.747%	10.456%	0.80	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.17	115.18	-0.007%	-4.530%	-4.530%	20.143%	1.35	22.16	21.86

Return Price Performance			Index Price 18-Oct-2016	Previous Index Price 17-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	106.01	111.52	-4.945%	-4.902%	-4.902%	-4.790%	-0.51	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	114.49	-3.924%	-3.912%	-3.912%	-3.311%	-0.48	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.48	0.013%	0.024%	0.024%	-2.635%	-0.46	2.54	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.13	125.00	-4.698%	-4.772%	-4.772%	-3.406%	-0.43	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.56	0.016%	-0.044%	-0.044%	-1.836%	-0.41	3.27	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.65	126.65	-3.949%	-4.049%	-4.049%	-1.781%	-0.37	3.75	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.92	105.90	0.022%	-0.272%	-0.272%	3.009%	-0.20	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.67	127.65	0.013%	-0.458%	-0.458%	1.826%	-0.05	5.77	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.91	125.88	0.017%	-0.584%	-0.584%	3.367%	0.15	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.89	144.83	0.039%	-0.903%	-0.903%	2.586%	0.36	7.07	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.18	105.20	-0.022%	-1.499%	-1.499%		0.49	9.15	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.56	121.60	-0.031%	-1.638%	-1.638%	9.874%	0.80	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.50	116.50	-0.002%	-4.403%	-4.403%	19.377%	1.35	22.16	21.86