

# Irish Stock Exchange Daily Bond Index Report

Wednesday 19 October, 2016

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## Bond Indices Performance

Index	Close Value 19-Oct-2016	Previous Close Value 18-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.92	120.91	0.010%	-0.86%	-0.86%	1.89%	20.92%	6.17	6.14	0.41
All Bond Index (Return)	204.92	204.89	0.019%	-0.68%	-0.68%	4.62%	104.92%	6.17	6.14	0.41
Under 3 Bond Index (Clean)	90.31	90.33	-0.023%	-0.20%	-0.20%	-3.02%	-9.69%	2.12	2.13	-0.45
Under 3 Bond Index (Return)	143.57	143.59	-0.012%	0.02%	0.02%	0.45%	43.57%	2.12	2.13	-0.45
Under 5 Bond Index (Clean)	103.82	103.84	-0.025%	-0.25%	-0.25%	-2.08%	3.82%	2.68	2.69	-0.42
Under 5 Bond Index (Return)	169.24	169.26	-0.013%	-0.04%	-0.04%	1.25%	69.24%	2.68	2.69	-0.42
Under 10 Bond Index (Clean)	115.62	115.63	-0.013%	-0.54%	-0.54%	0.13%	15.62%	4.57	4.56	0.02
Under 10 Bond Index (Return)	191.42	191.42	-0.004%	-0.35%	-0.35%	3.05%	91.42%	4.57	4.56	0.02
5 Plus Bond Index (Clean)	136.27	136.21	0.042%	-1.41%	-1.41%	6.37%	36.27%	9.30	9.25	0.63
5 Plus Bond Index (Return)	233.72	233.61	0.048%	-1.27%	-1.27%	8.45%	133.72%	9.30	9.25	0.63
10 Plus Bond Index (Clean)	149.82	149.59	0.156%	-2.76%	-2.76%	13.71%	49.82%	16.10	15.93	1.10
10 Plus Bond Index (Return)	267.98	267.55	0.159%	-2.64%	-2.64%	15.30%	167.98%	16.10	15.93	1.10

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	105.99	0.02	1	106.01	0.00	6,339	6,719	6720
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.97	0.01	1	109.99	0.00	9,231	10,151	10152
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.02	1.48	123	114.50	0.00	7,700	8,702	8817
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.07	0.02	1	119.09	0.00	6,627	7,890	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.30	2.27	184	119.56	0.00	11,269	13,218	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.62	0.01	1	121.63	0.00	8,202	9,975	9976
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.41	0.48	218	105.88	0.00	5,714	6,023	6050
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.43	2.28	213	127.70	0.00	5,520	6,923	7048
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.87	2.00	215	125.88	0.00	7,982	9,887	10047
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.65	3.26	220	144.91	0.00	11,390	16,135	16506
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.81	0.43	157	105.24	0.00	6,780	7,106	7135
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.51	1.03	157	121.54	0.00	8,098	9,759	9842
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.64	1.34	244	116.97	0.00	5,920	6,845	6924



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Oct-2016	Previous Index Price 18-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	105.99	106.01	-0.014%	-0.221%	-0.221%	-3.840%	-0.51	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.97	110.00	-0.025%	-0.195%	-0.195%	-2.554%	-0.47	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.02	113.03	-0.009%	-0.177%	-0.177%	-1.924%	-0.46	2.54	2.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.07	119.13	-0.047%	-0.336%	-0.336%	-2.506%	-0.42	2.84	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	117.30	117.33	-0.026%	-0.259%	-0.259%	-1.142%	-0.41	3.26	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.62	121.65	-0.027%	-0.328%	-0.328%	-0.997%	-0.37	3.74	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.41	105.44	-0.036%	-0.347%	-0.347%	3.148%	-0.20	5.28	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.43	125.41	0.016%	-0.602%	-0.602%	2.534%	-0.06	5.77	5.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.87	123.91	-0.032%	-0.759%	-0.759%	3.987%	0.16	6.65	6.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.65	141.65	0.004%	-1.103%	-1.103%	3.472%	0.35	7.06	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.81	104.75	0.055%	-1.496%	-1.496%		0.48	9.14	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.51	120.54	-0.021%	-1.767%	-1.767%	10.433%	0.80	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.64	115.17	0.408%	-4.141%	-4.141%	20.634%	1.33	22.17	21.88

Return Price Performance			Index Price 19-Oct-2016	Previous Index Price 18-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	106.01	0.000%	-4.902%	-4.902%	-4.790%	-0.51	0.99	1.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.99	110.00	-0.014%	-3.925%	-3.925%	-3.324%	-0.47	1.95	1.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.50	114.50	0.002%	0.025%	0.025%	-2.634%	-0.46	2.54	2.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.09	119.13	-0.034%	-4.804%	-4.804%	-3.439%	-0.42	2.84	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	119.58	-0.015%	-0.059%	-0.059%	-1.851%	-0.41	3.26	3.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.63	121.65	-0.016%	-4.064%	-4.064%	-1.796%	-0.37	3.74	3.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.88	105.92	-0.034%	-0.306%	-0.306%	2.974%	-0.20	5.28	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.70	127.67	0.024%	-0.434%	-0.434%	1.850%	-0.06	5.77	5.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.88	125.91	-0.024%	-0.608%	-0.608%	3.342%	0.16	6.65	6.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.91	144.89	0.014%	-0.888%	-0.888%	2.601%	0.35	7.06	7.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.24	105.18	0.058%	-1.442%	-1.442%		0.48	9.14	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.54	121.56	-0.016%	-1.653%	-1.653%	9.857%	0.80	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.97	116.50	0.408%	-4.013%	-4.013%	19.864%	1.33	22.17	21.88