

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 October, 2016

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## Bond Indices Performance

Index	Close Value 20-Oct-2016	Previous Close Value 19-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.08	120.92	0.132%	-0.73%	-0.73%	2.02%	21.08%	6.17	6.15	0.39
All Bond Index (Return)	205.21	204.92	0.140%	-0.54%	-0.54%	4.77%	105.21%	6.17	6.15	0.39
Under 3 Bond Index (Clean)	90.28	90.31	-0.034%	-0.24%	-0.24%	-3.06%	-9.72%	2.12	2.13	-0.46
Under 3 Bond Index (Return)	143.54	143.57	-0.022%	-0.01%	-0.01%	0.42%	43.54%	2.12	2.13	-0.46
Under 5 Bond Index (Clean)	103.80	103.82	-0.014%	-0.27%	-0.27%	-2.09%	3.80%	2.67	2.68	-0.43
Under 5 Bond Index (Return)	169.24	169.24	-0.003%	-0.04%	-0.04%	1.25%	69.24%	2.67	2.68	-0.43
Under 10 Bond Index (Clean)	115.69	115.62	0.065%	-0.48%	-0.48%	0.19%	15.69%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.56	191.42	0.074%	-0.28%	-0.28%	3.13%	91.56%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	136.63	136.27	0.266%	-1.15%	-1.15%	6.65%	36.63%	9.31	9.25	0.60
5 Plus Bond Index (Return)	234.34	233.72	0.268%	-1.00%	-1.00%	8.74%	134.34%	9.31	9.25	0.60
10 Plus Bond Index (Clean)	150.64	149.82	0.547%	-2.23%	-2.23%	14.33%	50.64%	16.12	15.95	1.07
10 Plus Bond Index (Return)	269.44	267.98	0.547%	-2.11%	-2.11%	15.93%	169.44%	16.12	15.95	1.07

## 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	105.93	0.03	2	105.96	0.00	6,339	6,715	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.92	0.03	2	109.95	0.00	9,231	10,147	10149
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.99	1.50	124	114.49	0.00	7,700	8,700	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.05	0.03	2	119.09	0.00	6,627	7,889	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.30	2.28	185	119.58	0.00	11,269	13,219	13476
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.64	0.03	2	121.67	0.00	8,202	9,977	9979
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.53	0.48	219	106.01	0.00	5,714	6,029	6057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.51	2.29	214	127.80	0.00	5,520	6,928	7054
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.03	2.01	216	126.04	0.00	7,982	9,900	10061
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.93	3.27	221	145.20	0.00	11,390	16,166	16539
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.10	0.43	158	105.54	0.00	6,780	7,126	7155
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.94	1.04	158	121.98	0.00	8,098	9,793	9878
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.58	1.34	245	117.93	0.00	5,920	6,901	6981



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Oct-2016	Previous Index Price 19-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	105.93	105.99	-0.054%	-0.275%	-0.275%	-3.892%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.92	109.97	-0.045%	-0.240%	-0.240%	-2.598%	-0.47	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.99	113.02	-0.025%	-0.201%	-0.201%	-1.948%	-0.46	2.53	2.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.05	119.07	-0.016%	-0.352%	-0.352%	-2.522%	-0.43	2.83	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	117.30	117.30	0.007%	-0.253%	-0.253%	-1.135%	-0.42	3.26	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	121.62	0.023%	-0.305%	-0.305%	-0.974%	-0.38	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.53	105.41	0.114%	-0.234%	-0.234%	3.266%	-0.22	5.28	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.51	125.43	0.069%	-0.533%	-0.533%	2.605%	-0.07	5.76	5.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.03	123.87	0.127%	-0.633%	-0.633%	4.119%	0.13	6.65	6.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.93	141.65	0.194%	-0.911%	-0.911%	3.673%	0.32	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.10	104.81	0.281%	-1.219%	-1.219%		0.45	9.14	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.94	120.51	0.357%	-1.417%	-1.417%	10.827%	0.77	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.58	115.64	0.818%	-3.356%	-3.356%	21.621%	1.30	22.19	21.91

Return Price Performance			Index Price 20-Oct-2016	Previous Index Price 19-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	105.96	106.01	-0.040%	-4.939%	-4.939%	-4.828%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	109.99	-0.034%	-3.957%	-3.957%	-3.357%	-0.47	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.50	-0.014%	0.011%	0.011%	-2.647%	-0.46	2.53	2.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.09	119.09	-0.003%	-4.807%	-4.807%	-3.441%	-0.43	2.83	2.85
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.56	0.018%	-0.042%	-0.042%	-1.834%	-0.42	3.26	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.67	121.63	0.034%	-4.032%	-4.032%	-1.763%	-0.38	3.74	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.01	105.88	0.115%	-0.191%	-0.191%	3.093%	-0.22	5.28	5.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.80	127.70	0.077%	-0.358%	-0.358%	1.929%	-0.07	5.76	5.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.04	125.88	0.132%	-0.477%	-0.477%	3.479%	0.13	6.65	6.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.20	144.91	0.200%	-0.690%	-0.690%	2.806%	0.32	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.54	105.24	0.283%	-1.163%	-1.163%		0.45	9.14	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.98	121.54	0.360%	-1.300%	-1.300%	10.252%	0.77	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.93	116.97	0.813%	-3.233%	-3.233%	20.838%	1.30	22.19	21.91