

Irish Stock Exchange Daily Bond Index Report

Friday 21 October, 2016

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Bond Indices Performance

Index	Close Value 21-Oct-2016	Previous Close Value 20-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.12	121.08	0.031%	-0.70%	-0.70%	2.06%	21.12%	6.18	6.15	0.39
All Bond Index (Return)	205.29	205.21	0.039%	-0.50%	-0.50%	4.81%	105.29%	6.18	6.15	0.39
Under 3 Bond Index (Clean)	90.26	90.28	-0.020%	-0.26%	-0.26%	-3.08%	-9.74%	2.11	2.12	-0.45
Under 3 Bond Index (Return)	143.52	143.54	-0.008%	-0.01%	-0.01%	0.41%	43.52%	2.11	2.12	-0.45
Under 5 Bond Index (Clean)	103.78	103.80	-0.025%	-0.29%	-0.29%	-2.12%	3.78%	2.67	2.68	-0.42
Under 5 Bond Index (Return)	169.21	169.24	-0.014%	-0.06%	-0.06%	1.24%	69.21%	2.67	2.68	-0.42
Under 10 Bond Index (Clean)	115.70	115.69	0.007%	-0.47%	-0.47%	0.20%	15.70%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.59	191.56	0.016%	-0.26%	-0.26%	3.14%	91.59%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	136.74	136.63	0.081%	-1.07%	-1.07%	6.74%	36.74%	9.31	9.26	0.59
5 Plus Bond Index (Return)	234.55	234.34	0.086%	-0.92%	-0.92%	8.84%	134.55%	9.31	9.26	0.59
10 Plus Bond Index (Clean)	150.91	150.64	0.177%	-2.06%	-2.06%	14.53%	50.91%	16.13	15.96	1.06
10 Plus Bond Index (Return)	269.93	269.44	0.180%	-1.93%	-1.93%	16.14%	169.93%	16.13	15.96	1.06

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	105.91	0.05	3	105.96	0.00	6,339	6,714	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.90	0.04	3	109.94	0.00	9,231	10,144	10148
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.97	1.51	125	114.48	0.00	7,700	8,699	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.03	0.05	3	119.08	0.00	6,627	7,887	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.27	2.29	186	119.56	0.00	11,269	13,215	13473
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	0.04	3	121.64	0.00	8,202	9,973	9977
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.53	0.48	220	106.01	0.00	5,714	6,030	6057
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.54	2.30	215	127.84	0.00	5,520	6,929	7056
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.11	2.02	217	126.13	0.00	7,982	9,906	10067
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.02	3.28	222	145.31	0.00	11,390	16,177	16551
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.15	0.44	159	105.58	0.00	6,780	7,129	7158
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	121.06	1.05	159	122.10	0.00	8,098	9,803	9888
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.92	1.35	246	118.27	0.00	5,920	6,921	7001

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Bond Index Constituent

Clean Price Performance			Index Price 21-Oct-2016	Previous Index Price 20-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	105.91	105.93	-0.019%	-0.294%	-0.294%	-3.910%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	109.92	-0.021%	-0.261%	-0.261%	-2.618%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.97	112.99	-0.019%	-0.221%	-0.221%	-1.967%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.03	119.05	-0.021%	-0.372%	-0.372%	-2.542%	-0.43	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.27	117.30	-0.028%	-0.281%	-0.281%	-1.163%	-0.42	3.25	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.64	-0.037%	-0.342%	-0.342%	-1.011%	-0.38	3.73	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.53	105.53	0.003%	-0.231%	-0.231%	3.268%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.54	125.51	0.025%	-0.509%	-0.509%	2.631%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.11	124.03	0.060%	-0.573%	-0.573%	4.182%	0.12	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.02	141.93	0.066%	-0.845%	-0.845%	3.741%	0.31	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.15	105.10	0.040%	-1.180%	-1.180%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.06	120.94	0.098%	-1.321%	-1.321%	10.935%	0.76	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.92	116.58	0.289%	-3.077%	-3.077%	21.972%	1.28	22.20	21.92

Return Price Performance			Index Price 21-Oct-2016	Previous Index Price 20-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	105.96	-0.005%	-4.944%	-4.944%	-4.832%	-0.50	0.98	0.99
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.94	109.95	-0.010%	-3.967%	-3.967%	-3.367%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.49	-0.009%	0.003%	0.003%	-2.656%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.08	119.09	-0.008%	-4.814%	-4.814%	-3.448%	-0.43	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.56	119.58	-0.018%	-0.059%	-0.059%	-1.851%	-0.42	3.25	3.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.64	121.67	-0.025%	-4.057%	-4.057%	-1.788%	-0.38	3.73	3.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.01	106.01	0.005%	-0.186%	-0.186%	3.097%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.84	127.80	0.032%	-0.326%	-0.326%	1.961%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.13	126.04	0.067%	-0.411%	-0.411%	3.547%	0.12	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.31	145.20	0.074%	-0.616%	-0.616%	2.882%	0.31	7.06	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.58	105.54	0.043%	-1.121%	-1.121%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.10	121.98	0.102%	-1.199%	-1.199%	10.364%	0.76	11.83	11.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	118.27	117.93	0.291%	-2.952%	-2.952%	21.190%	1.28	22.20	21.92