

Irish Stock Exchange Daily Bond Index Report

Monday 24 October, 2016

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Bond Indices Performance

Index	Close Value 24-Oct-2016	Previous Close Value 21-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	121.07	121.12	-0.039%	-0.74%	-0.74%	2.02%	21.07%	6.17	6.14	0.39
All Bond Index (Return)	205.27	205.29	-0.011%	-0.51%	-0.51%	4.80%	105.27%	6.17	6.14	0.39
Under 3 Bond Index (Clean)	90.24	90.26	-0.021%	-0.28%	-0.28%	-3.10%	-9.76%	2.11	2.12	-0.45
Under 3 Bond Index (Return)	143.55	143.52	0.015%	0.00%	0.00%	0.43%	43.55%	2.11	2.12	-0.45
Under 5 Bond Index (Clean)	103.76	103.78	-0.016%	-0.31%	-0.31%	-2.14%	3.76%	2.66	2.67	-0.42
Under 5 Bond Index (Return)	169.25	169.21	0.019%	-0.04%	-0.04%	1.26%	69.25%	2.66	2.67	-0.42
Under 10 Bond Index (Clean)	115.69	115.70	-0.009%	-0.48%	-0.48%	0.19%	15.69%	4.56	4.56	0.00
Under 10 Bond Index (Return)	191.63	191.59	0.020%	-0.24%	-0.24%	3.16%	91.63%	4.56	4.56	0.00
5 Plus Bond Index (Clean)	136.66	136.74	-0.059%	-1.13%	-1.13%	6.68%	36.66%	9.30	9.25	0.60
5 Plus Bond Index (Return)	234.46	234.55	-0.038%	-0.95%	-0.95%	8.80%	134.46%	9.30	9.25	0.60
10 Plus Bond Index (Clean)	150.57	150.91	-0.223%	-2.27%	-2.27%	14.28%	50.57%	16.11	15.94	1.07
10 Plus Bond Index (Return)	269.37	269.93	-0.206%	-2.13%	-2.13%	15.90%	169.37%	16.11	15.94	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	105.90	0.09	6	105.99	0.00	6,339	6,713	6719
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.88	0.07	6	109.95	0.00	9,231	10,143	10149
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.95	1.54	128	114.49	0.00	7,700	8,697	8816
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.99	0.10	6	119.09	0.00	6,612	7,885	7891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.25	2.33	189	119.58	0.00	11,269	13,213	13475
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	0.08	6	121.68	0.00	8,202	9,974	9980
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.54	0.49	223	106.03	0.00	5,714	6,030	6058
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.56	2.33	218	127.88	0.00	5,520	6,930	7059
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	124.08	2.05	220	126.13	0.00	7,982	9,904	10067
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	142.02	3.33	225	145.35	0.00	11,390	16,177	16556
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	105.17	0.44	162	105.61	0.00	6,780	7,131	7161
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.98	1.07	162	122.04	0.00	8,113	9,796	9883
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	116.40	1.36	249	117.76	0.00	5,920	6,890	6971

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Bond Index Constituent

Clean Price Performance			Index Price 24-Oct-2016	Previous Index Price 21-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	105.90	105.91	-0.014%	-0.308%	-0.308%	-3.924%	-0.50	0.98	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.88	109.90	-0.018%	-0.280%	-0.280%	-2.636%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.95	112.97	-0.020%	-0.241%	-0.241%	-1.987%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.99	119.03	-0.032%	-0.404%	-0.404%	-2.573%	-0.42	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.25	117.27	-0.017%	-0.298%	-0.298%	-1.180%	-0.42	3.25	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	121.60	0.002%	-0.340%	-0.340%	-1.009%	-0.38	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.54	105.53	0.009%	-0.221%	-0.221%	3.278%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.56	125.54	0.010%	-0.499%	-0.499%	2.641%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.08	124.11	-0.022%	-0.594%	-0.594%	4.160%	0.13	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	142.02	142.02	-0.001%	-0.847%	-0.847%	3.740%	0.31	7.05	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.17	105.15	0.024%	-1.156%	-1.156%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.98	121.06	-0.067%	-1.387%	-1.387%	10.861%	0.76	11.82	11.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.40	116.92	-0.445%	-3.508%	-3.508%	21.430%	1.30	22.18	21.90

Return Price Performance			Index Price 24-Oct-2016	Previous Index Price 21-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	105.96	0.028%	-4.917%	-4.917%	-4.805%	-0.50	0.98	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	109.94	0.015%	-3.952%	-3.952%	-3.352%	-0.46	1.94	1.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.49	114.48	0.011%	0.014%	0.014%	-2.645%	-0.46	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.09	119.08	0.009%	-4.805%	-4.805%	-3.440%	-0.42	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.58	119.56	0.014%	-0.045%	-0.045%	-1.837%	-0.42	3.25	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.68	121.64	0.035%	-4.023%	-4.023%	-1.754%	-0.38	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	106.03	106.01	0.016%	-0.170%	-0.170%	3.114%	-0.22	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.88	127.84	0.034%	-0.292%	-0.292%	1.996%	-0.08	5.76	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	126.13	126.13	0.001%	-0.410%	-0.410%	3.548%	0.13	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.35	145.31	0.030%	-0.587%	-0.587%	2.913%	0.31	7.05	7.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.61	105.58	0.031%	-1.090%	-1.090%		0.45	9.13	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	122.04	122.10	-0.050%	-1.249%	-1.249%	10.308%	0.76	11.82	11.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.76	118.27	-0.426%	-3.365%	-3.365%	20.673%	1.30	22.18	21.90