

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 October, 2016

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Bond Indices Performance

Index	Close Value 25-Oct-2016	Previous Close Value 24-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.89	121.07	-0.154%	-0.89%	-0.89%	1.86%	20.89%	6.16	6.13	0.41
All Bond Index (Return)	204.98	205.27	-0.143%	-0.65%	-0.65%	4.65%	104.98%	6.16	6.13	0.41
Under 3 Bond Index (Clean)	90.21	90.24	-0.033%	-0.31%	-0.31%	-3.13%	-9.79%	2.11	2.12	-0.44
Under 3 Bond Index (Return)	143.52	143.55	-0.021%	-0.02%	-0.02%	0.41%	43.52%	2.11	2.12	-0.44
Under 5 Bond Index (Clean)	103.71	103.76	-0.045%	-0.35%	-0.35%	-2.18%	3.71%	2.66	2.67	-0.41
Under 5 Bond Index (Return)	169.19	169.25	-0.033%	-0.07%	-0.07%	1.22%	69.19%	2.66	2.67	-0.41
Under 10 Bond Index (Clean)	115.57	115.69	-0.106%	-0.58%	-0.58%	0.08%	15.57%	4.55	4.55	0.02
Under 10 Bond Index (Return)	191.45	191.63	-0.095%	-0.34%	-0.34%	3.07%	91.45%	4.55	4.55	0.02
5 Plus Bond Index (Clean)	136.32	136.66	-0.251%	-1.37%	-1.37%	6.41%	36.32%	9.29	9.23	0.62
5 Plus Bond Index (Return)	233.89	234.46	-0.241%	-1.19%	-1.19%	8.54%	133.89%	9.29	9.23	0.62
10 Plus Bond Index (Clean)	149.90	150.57	-0.446%	-2.71%	-2.71%	13.77%	49.90%	16.08	15.91	1.10
10 Plus Bond Index (Return)	268.20	269.37	-0.436%	-2.56%	-2.56%	15.39%	168.20%	16.08	15.91	1.10

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	105.88	0.11	7	105.99	0.00	6,339	6,712	6719
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.85	0.09	7	109.93	0.00	9,231	10,140	10148
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.91	1.56	129	114.46	0.00	7,700	8,694	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.93	0.11	7	119.04	0.00	6,612	7,863	7871
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.19	2.34	190	119.53	0.00	11,269	13,205	13469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.51	0.10	7	121.61	0.00	8,202	9,966	9974
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.44	0.49	224	105.93	0.00	5,714	6,025	6053
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.40	2.34	219	127.74	0.00	5,520	6,921	7051
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.86	2.06	221	125.92	0.00	7,982	9,886	10051
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.74	3.34	226	145.08	0.00	11,390	16,145	16526
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.88	0.45	163	105.32	0.00	6,780	7,111	7141
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.58	1.07	163	121.65	0.00	8,113	9,782	9869
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.69	1.37	250	117.06	0.00	5,920	6,848	6929

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Bond Index Constituent

Clean Price Performance			Index Price 25-Oct-2016	Previous Index Price 24-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	105.88	105.90	-0.015%	-0.323%	-0.323%	-3.938%	-0.50	0.98	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.88	-0.029%	-0.309%	-0.309%	-2.664%	-0.45	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.91	112.95	-0.035%	-0.276%	-0.276%	-2.022%	-0.45	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.93	118.99	-0.050%	-0.454%	-0.454%	-2.623%	-0.41	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	117.19	117.25	-0.055%	-0.353%	-0.353%	-1.235%	-0.40	3.25	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.51	121.60	-0.072%	-0.412%	-0.412%	-1.081%	-0.36	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.44	105.54	-0.090%	-0.311%	-0.311%	3.185%	-0.21	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.40	125.56	-0.123%	-0.622%	-0.622%	2.514%	-0.06	5.75	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.86	124.08	-0.176%	-0.769%	-0.769%	3.977%	0.15	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.74	142.02	-0.197%	-1.042%	-1.042%	3.535%	0.34	7.05	7.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.88	105.17	-0.280%	-1.433%	-1.433%		0.48	9.13	9.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.58	120.98	-0.328%	-1.710%	-1.710%	10.497%	0.79	11.82	11.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.69	116.40	-0.614%	-4.101%	-4.101%	20.684%	1.33	22.16	21.86

Return Price Performance			Index Price 25-Oct-2016	Previous Index Price 24-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	105.99	-0.001%	-4.918%	-4.918%	-4.806%	-0.50	0.98	0.98
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.93	109.95	-0.018%	-3.969%	-3.969%	-3.369%	-0.45	1.93	1.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.49	-0.024%	-0.010%	-0.010%	-2.668%	-0.45	2.53	2.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.04	119.09	-0.037%	-4.840%	-4.840%	-3.475%	-0.41	2.83	2.84
IE0034074488	3407448	4.5 Treas Bnd 2020	119.53	119.58	-0.044%	-0.089%	-0.089%	-1.881%	-0.40	3.25	3.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.61	121.68	-0.061%	-4.081%	-4.081%	-1.813%	-0.36	3.73	3.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.93	106.03	-0.088%	-0.258%	-0.258%	3.024%	-0.21	5.27	5.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.74	127.88	-0.113%	-0.404%	-0.404%	1.881%	-0.06	5.75	5.76
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.92	126.13	-0.165%	-0.574%	-0.574%	3.378%	0.15	6.64	6.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	145.08	145.35	-0.182%	-0.768%	-0.768%	2.725%	0.34	7.05	7.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.32	105.61	-0.276%	-1.364%	-1.364%		0.48	9.13	9.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.65	122.04	-0.320%	-1.564%	-1.564%	9.956%	0.79	11.82	11.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	117.06	117.76	-0.602%	-3.947%	-3.947%	19.947%	1.33	22.16	21.86