

Irish Stock Exchange Daily Bond Index Report

Friday 28 October, 2016

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Bond Indices Performance

Index	Close Value 28-Oct-2016	Previous Close Value 27-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.89	120.01	-0.100%	-1.71%	-1.71%	1.02%	19.89%	6.09	6.06	0.53
All Bond Index (Return)	203.35	203.54	-0.090%	-1.44%	-1.44%	3.82%	103.35%	6.09	6.06	0.53
Under 3 Bond Index (Clean)	90.08	90.11	-0.034%	-0.46%	-0.46%	-3.27%	-9.92%	2.09	2.10	-0.40
Under 3 Bond Index (Return)	143.36	143.39	-0.022%	-0.13%	-0.13%	0.30%	43.36%	2.09	2.10	-0.40
Under 5 Bond Index (Clean)	103.52	103.56	-0.042%	-0.54%	-0.54%	-2.37%	3.52%	2.65	2.66	-0.36
Under 5 Bond Index (Return)	168.93	168.98	-0.030%	-0.23%	-0.23%	1.07%	68.93%	2.65	2.66	-0.36
Under 10 Bond Index (Clean)	114.95	115.05	-0.088%	-1.12%	-1.12%	-0.46%	14.95%	4.53	4.52	0.13
Under 10 Bond Index (Return)	190.48	190.63	-0.077%	-0.84%	-0.84%	2.55%	90.48%	4.53	4.52	0.13
5 Plus Bond Index (Clean)	134.41	134.62	-0.153%	-2.75%	-2.75%	4.92%	34.41%	9.21	9.14	0.77
5 Plus Bond Index (Return)	230.71	231.05	-0.144%	-2.54%	-2.54%	7.06%	130.71%	9.21	9.14	0.77
10 Plus Bond Index (Clean)	145.98	146.24	-0.178%	-5.25%	-5.25%	10.80%	45.98%	15.96	15.76	1.26
10 Plus Bond Index (Return)	261.31	261.75	-0.171%	-5.07%	-5.07%	12.43%	161.31%	15.96	15.76	1.26

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	105.79	0.15	10	105.94	0.00	6,339	6,706	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.73	0.12	10	109.85	0.00	9,231	10,128	10140
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.72	1.59	132	114.31	0.00	7,700	8,679	8802
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.66	0.16	10	118.82	0.00	6,612	7,845	7856
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.92	2.38	193	119.30	0.00	11,269	13,176	13444
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.15	0.14	10	121.29	0.00	8,202	9,937	9948
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.83	0.50	227	105.32	0.00	5,714	5,989	6018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.54	2.37	222	126.91	0.00	5,520	6,874	7005
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.77	2.09	224	124.86	0.00	7,982	9,799	9966
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.19	3.39	229	143.57	0.00	11,390	15,968	16353
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.46	0.46	166	103.91	0.00	6,780	7,014	7045
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.24	1.09	166	119.33	0.00	8,113	9,592	9681
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	111.56	1.39	253	112.95	0.00	5,920	6,604	6686

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Bond Index Constituent

Clean Price Performance			Index Price 28-Oct-2016	Previous Index Price 27-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	105.79	105.81	-0.011%	-0.407%	-0.407%	-4.019%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.73	109.75	-0.018%	-0.420%	-0.420%	-2.773%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.72	112.76	-0.040%	-0.442%	-0.442%	-2.184%	-0.40	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.66	118.74	-0.067%	-0.680%	-0.680%	-2.844%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	116.92	116.98	-0.044%	-0.576%	-0.576%	-1.456%	-0.35	3.23	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	121.23	-0.065%	-0.709%	-0.709%	-1.376%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	105.00	-0.170%	-0.895%	-0.895%	2.581%	-0.10	5.25	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.54	124.69	-0.122%	-1.305%	-1.305%	1.809%	0.05	5.74	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.77	122.92	-0.120%	-1.642%	-1.642%	3.062%	0.28	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.19	140.38	-0.136%	-2.128%	-2.128%	2.400%	0.48	7.03	6.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.46	103.66	-0.197%	-2.765%	-2.765%		0.63	9.11	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.24	118.57	-0.279%	-3.622%	-3.622%	8.348%	0.96	11.78	11.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.56	111.60	-0.031%	-7.518%	-7.518%	16.384%	1.50	22.01	21.68

Return Price Performance			Index Price 28-Oct-2016	Previous Index Price 27-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	105.94	105.94	0.003%	-4.957%	-4.957%	-4.845%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.86	-0.007%	-4.044%	-4.044%	-3.445%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.31	114.34	-0.029%	-0.142%	-0.142%	-2.797%	-0.40	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.89	-0.053%	-5.017%	-5.017%	-3.654%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	119.34	-0.034%	-0.278%	-0.278%	-2.065%	-0.35	3.23	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.35	-0.054%	-4.334%	-4.334%	-2.073%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	105.50	-0.166%	-0.833%	-0.833%	2.429%	-0.10	5.25	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.91	127.05	-0.111%	-1.051%	-1.051%	1.219%	0.05	5.74	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.86	125.00	-0.110%	-1.413%	-1.413%	2.506%	0.28	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.57	143.75	-0.122%	-1.802%	-1.802%	1.655%	0.48	7.03	6.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.91	104.11	-0.193%	-2.683%	-2.683%		0.63	9.11	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.33	119.65	-0.271%	-3.445%	-3.445%	7.855%	0.96	11.78	11.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.95	112.98	-0.027%	-7.316%	-7.316%	15.739%	1.50	22.01	21.68