

Irish Stock Exchange Daily Bond Index Report

Wednesday 12 October, 2016

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Bond Indices Performance

Index	Close Value 12-Oct-2016	Previous Close Value 11-Oct-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	120.86	120.79	0.055%	-0.91%	-0.91%	1.84%	20.86%	6.07	6.05	0.43
All Bond Index (Return)	204.70	204.57	0.064%	-0.79%	-0.79%	4.51%	104.70%	6.07	6.05	0.43
Under 3 Bond Index (Clean)	90.40	90.42	-0.018%	-0.10%	-0.10%	-2.92%	-9.60%	1.87	1.88	-0.47
Under 3 Bond Index (Return)	143.60	143.61	-0.006%	0.04%	0.04%	0.47%	43.60%	1.87	1.88	-0.47
Under 5 Bond Index (Clean)	103.94	103.94	0.001%	-0.13%	-0.13%	-1.96%	3.94%	2.62	2.64	-0.43
Under 5 Bond Index (Return)	169.32	169.30	0.012%	0.00%	0.00%	1.30%	69.32%	2.62	2.64	-0.43
Under 10 Bond Index (Clean)	115.62	115.57	0.040%	-0.54%	-0.54%	0.13%	15.62%	4.47	4.46	0.03
Under 10 Bond Index (Return)	191.30	191.20	0.049%	-0.41%	-0.41%	2.99%	91.30%	4.47	4.46	0.03
5 Plus Bond Index (Clean)	135.98	135.84	0.107%	-1.62%	-1.62%	6.14%	35.98%	9.32	9.25	0.66
5 Plus Bond Index (Return)	233.12	232.86	0.112%	-1.52%	-1.52%	8.18%	133.12%	9.32	9.25	0.66
10 Plus Bond Index (Clean)	149.25	149.02	0.154%	-3.13%	-3.13%	13.28%	49.25%	16.10	15.92	1.13
10 Plus Bond Index (Return)	266.87	266.46	0.157%	-3.04%	-3.04%	14.82%	166.87%	16.10	15.92	1.13

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	106.11	5.43	360	111.54	0.00	6,339	6,727	7071
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.07	4.44	360	114.51	0.00	9,231	10,160	10570
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.12	1.40	116	114.51	0.00	7,700	8,710	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.27	5.82	360	125.09	0.00	6,627	7,904	8289
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.43	2.18	177	119.61	0.00	11,269	13,233	13479
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.80	4.93	360	126.73	0.00	8,202	9,990	10394
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.50	0.46	211	105.97	0.00	5,714	6,028	6055
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.31	2.20	206	127.51	0.00	5,520	6,917	7038
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.68	1.94	208	125.62	0.00	7,982	9,872	10027
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.35	3.15	213	144.50	0.00	11,390	16,100	16459
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.54	0.41	150	104.95	0.00	5,750	6,011	6035
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.22	0.99	150	121.21	0.00	8,098	9,735	9815
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	114.97	1.30	237	116.27	0.00	5,920	6,806	6882

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Bond Index Constituent

Clean Price Performance			Index Price 12-Oct-2016	Previous Index Price 11-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	106.11	106.14	-0.021%	-0.105%	-0.105%	-3.729%	-0.52	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.07	110.09	-0.018%	-0.107%	-0.107%	-2.468%	-0.47	1.89	1.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.12	113.13	-0.013%	-0.091%	-0.091%	-1.840%	-0.46	2.56	2.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.27	119.27	0.000%	-0.170%	-0.170%	-2.344%	-0.44	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	117.43	117.42	0.013%	-0.145%	-0.145%	-1.028%	-0.42	3.28	3.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.80	121.76	0.031%	-0.180%	-0.180%	-0.851%	-0.38	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.50	105.35	0.142%	-0.254%	-0.254%	3.244%	-0.21	5.30	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.31	125.13	0.146%	-0.691%	-0.691%	2.443%	-0.03	5.79	5.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.68	123.53	0.124%	-0.911%	-0.911%	3.828%	0.19	6.67	6.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.35	141.29	0.037%	-1.318%	-1.318%	3.247%	0.39	7.08	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.54	104.49	0.055%	-1.746%	-1.746%		0.51	9.16	9.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.22	120.08	0.121%	-2.004%	-2.004%	10.167%	0.82	11.85	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	114.97	114.74	0.200%	-4.695%	-4.695%	19.936%	1.36	22.17	21.87

Return Price Performance			Index Price 12-Oct-2016	Previous Index Price 11-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	111.54	111.55	-0.006%	0.062%	0.062%	0.180%	-0.52	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.51	114.52	-0.007%	0.026%	0.026%	0.651%	-0.47	1.89	1.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.51	114.52	-0.003%	0.036%	0.036%	-2.623%	-0.46	2.56	2.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	125.09	125.07	0.013%	-0.007%	-0.007%	1.427%	-0.44	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.61	119.59	0.023%	-0.018%	-0.018%	-1.811%	-0.42	3.28	3.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.73	126.68	0.041%	-0.043%	-0.043%	2.320%	-0.38	3.62	3.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.97	105.81	0.144%	-0.229%	-0.229%	3.054%	-0.21	5.30	5.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.51	127.32	0.152%	-0.580%	-0.580%	1.701%	-0.03	5.79	5.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.62	125.46	0.130%	-0.809%	-0.809%	3.133%	0.19	6.67	6.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.50	144.43	0.046%	-1.170%	-1.170%	2.309%	0.39	7.08	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.95	104.89	0.057%	-1.709%	-1.709%		0.51	9.16	9.12
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.21	121.06	0.125%	-1.925%	-1.925%	9.553%	0.82	11.85	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.27	116.03	0.203%	-4.594%	-4.594%	19.139%	1.36	22.17	21.87