

Irish Stock Exchange Weekly Bond Index Report

Friday 14 October, 2016

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Bond Indices Performance

Index	Close Value 14-Oct-2016	Week to Date 7-Oct-2016	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	120.89	-0.12%	-0.88%	-0.88%	1.86%	20.89%	6.13	6.10	0.42
All Bond Index (Return)	204.79	-0.05%	-0.74%	-0.74%	4.56%	104.79%	6.13	6.10	0.42
Under 3 Bond Index (Clean)	90.33	-0.12%	-0.18%	-0.18%	-3.00%	-9.67%	1.90	1.91	-0.46
Under 3 Bond Index (Return)	143.53	-0.04%	-0.01%	-0.01%	0.42%	43.53%	1.90	1.91	-0.46
Under 5 Bond Index (Clean)	103.83	-0.14%	-0.25%	-0.25%	-2.07%	3.83%	2.68	2.69	-0.41
Under 5 Bond Index (Return)	169.17	-0.06%	-0.08%	-0.08%	1.21%	69.17%	2.68	2.69	-0.41
Under 10 Bond Index (Clean)	115.58	-0.13%	-0.57%	-0.57%	0.09%	15.58%	4.54	4.54	0.03
Under 10 Bond Index (Return)	191.27	-0.06%	-0.43%	-0.43%	2.97%	91.27%	4.54	4.54	0.03
5 Plus Bond Index (Clean)	136.20	-0.10%	-1.46%	-1.46%	6.31%	36.20%	9.31	9.25	0.64
5 Plus Bond Index (Return)	233.52	-0.05%	-1.35%	-1.35%	8.36%	133.52%	9.31	9.25	0.64
10 Plus Bond Index (Clean)	149.85	-0.06%	-2.74%	-2.74%	13.73%	49.85%	16.11	15.93	1.10
10 Plus Bond Index (Return)	267.96	-0.02%	-2.65%	-2.65%	15.29%	167.96%	16.11	15.93	1.10

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	106.02	5.46	362	111.48	0.00	6,339	6,721	7067
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	110.00	4.46	362	114.46	0.00	9,231	10,154	10566
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	113.02	1.42	118	114.44	0.00	7,700	8,703	8812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	119.12	5.85	362	124.97	0.00	6,627	7,893	8281
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.28	2.21	179	119.48	0.00	11,269	13,215	13464
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.60	4.96	362	126.55	0.00	8,202	9,973	10380
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	105.32	0.47	213	105.79	0.00	5,714	6,018	6045
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	125.31	2.22	208	127.54	0.00	5,520	6,917	7039
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	123.80	1.96	210	125.75	0.00	7,982	9,881	10038
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	141.54	3.18	215	144.72	0.00	11,390	16,121	16484
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.71	0.42	152	105.13	0.00	6,780	7,068	7096
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	120.58	1.00	152	121.57	0.00	8,098	9,764	9845
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	115.60	1.31	239	116.91	0.00	5,920	6,843	6921

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Oct-2016	Week to Date 7-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	106.02	-0.13%	-0.19%	-0.19%	-3.81%	-0.49	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.00	-0.12%	-0.17%	-0.17%	-2.53%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.02	-0.12%	-0.17%	-0.17%	-1.92%	-0.44	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.12	-0.16%	-0.30%	-0.30%	-2.47%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	117.28	-0.14%	-0.28%	-0.28%	-1.16%	-0.39	3.27	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.60	-0.17%	-0.34%	-0.34%	-1.01%	-0.35	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	-0.12%	-0.42%	-0.42%	3.07%	-0.18	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.31	-0.06%	-0.69%	-0.69%	2.44%	-0.04	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.80	-0.04%	-0.82%	-0.82%	3.92%	0.17	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.54	-0.12%	-1.19%	-1.19%	3.39%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.71	-0.24%	-1.59%	-1.59%		0.50	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	120.58	-0.05%	-1.71%	-1.71%	10.49%	0.80	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	115.60	-0.07%	-4.17%	-4.17%	20.60%	1.34	22.18	21.88

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 14-Oct-2016	Week to Date 7-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.48	-0.03%	0.01%	0.01%	0.13%	-0.49	1.00	1.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	114.46	-0.04%	-0.01%	-0.01%	0.61%	-0.47	1.96	1.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.44	-0.05%	-0.03%	-0.03%	-2.68%	-0.44	2.55	2.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	124.97	-0.06%	-0.10%	-0.10%	1.33%	-0.42	2.85	2.86
IE0034074488	3407448	4.5 Treas Bnd 2020	119.48	-0.07%	-0.13%	-0.13%	-1.92%	-0.39	3.27	3.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	126.55	-0.09%	-0.18%	-0.18%	2.18%	-0.35	3.75	3.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.79	-0.10%	-0.39%	-0.39%	2.88%	-0.18	5.29	5.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	127.54	0.00%	-0.56%	-0.56%	1.72%	-0.04	5.78	5.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	125.75	0.01%	-0.70%	-0.70%	3.24%	0.17	6.66	6.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	144.72	-0.05%	-1.02%	-1.02%	2.46%	0.37	7.07	7.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	105.13	-0.22%	-1.54%	-1.54%		0.50	9.15	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	121.57	-0.01%	-1.63%	-1.63%	9.89%	0.80	11.84	11.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	116.91	-0.03%	-4.06%	-4.06%	19.80%	1.34	22.18	21.88