

Irish Stock Exchange Weekly Bond Index Report

Friday 28 October, 2016

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Bond Indices Performance

Index	Close Value 28-Oct-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 21-Oct-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.89	-1.02%	-1.71%	-1.71%	1.02%	19.89%	6.09	6.06	0.53
All Bond Index (Return)	203.35	-0.94%	-1.44%	-1.44%	3.82%	103.35%	6.09	6.06	0.53
Under 3 Bond Index (Clean)	90.08	-0.20%	-0.46%	-0.46%	-3.27%	-9.92%	2.09	2.10	-0.40
Under 3 Bond Index (Return)	143.36	-0.12%	-0.13%	-0.13%	0.30%	43.36%	2.09	2.10	-0.40
Under 5 Bond Index (Clean)	103.52	-0.25%	-0.54%	-0.54%	-2.37%	3.52%	2.65	2.66	-0.36
Under 5 Bond Index (Return)	168.93	-0.17%	-0.23%	-0.23%	1.07%	68.93%	2.65	2.66	-0.36
Under 10 Bond Index (Clean)	114.95	-0.65%	-1.12%	-1.12%	-0.46%	14.95%	4.53	4.52	0.13
Under 10 Bond Index (Return)	190.48	-0.58%	-0.84%	-0.84%	2.55%	90.48%	4.53	4.52	0.13
5 Plus Bond Index (Clean)	134.41	-1.70%	-2.75%	-2.75%	4.92%	34.41%	9.21	9.14	0.77
5 Plus Bond Index (Return)	230.71	-1.63%	-2.54%	-2.54%	7.06%	130.71%	9.21	9.14	0.77
10 Plus Bond Index (Clean)	145.98	-3.26%	-5.25%	-5.25%	10.80%	45.98%	15.96	15.76	1.26
10 Plus Bond Index (Return)	261.31	-3.19%	-5.07%	-5.07%	12.43%	161.31%	15.96	15.76	1.26

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	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Oct-2016	Week to Date 21-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.79	-0.11%	-0.41%	-0.41%	-4.02%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.73	-0.16%	-0.42%	-0.42%	-2.77%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.72	-0.22%	-0.44%	-0.44%	-2.18%	-0.40	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.66	-0.31%	-0.68%	-0.68%	-2.84%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	116.92	-0.30%	-0.58%	-0.58%	-1.46%	-0.35	3.23	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	-0.37%	-0.71%	-0.71%	-1.38%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	-0.67%	-0.90%	-0.90%	2.58%	-0.10	5.25	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.54	-0.80%	-1.31%	-1.31%	1.81%	0.05	5.74	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.77	-1.08%	-1.64%	-1.64%	3.06%	0.28	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.19	-1.29%	-2.13%	-2.13%	2.40%	0.48	7.03	6.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.46	-1.60%	-2.77%	-2.77%		0.63	9.11	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.24	-2.33%	-3.62%	-3.62%	8.35%	0.96	11.78	11.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.56	-4.58%	-7.52%	-7.52%	16.38%	1.50	22.01	21.68

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Oct-2016	Week to Date 21-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.94	-0.01%	-4.96%	-4.96%	-4.84%	-0.49	0.96	0.97
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	-0.08%	-4.04%	-4.04%	-3.44%	-0.43	1.92	1.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.31	-0.15%	-0.14%	-0.14%	-2.80%	-0.40	2.51	2.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	-0.21%	-5.02%	-5.02%	-3.65%	-0.36	2.81	2.82
IE0034074488	3407448	4.5 Treas Bnd 2020	119.30	-0.22%	-0.28%	-0.28%	-2.07%	-0.35	3.23	3.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	-0.29%	-4.33%	-4.33%	-2.07%	-0.30	3.71	3.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	-0.65%	-0.83%	-0.83%	2.43%	-0.10	5.25	5.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.91	-0.73%	-1.05%	-1.05%	1.22%	0.05	5.74	5.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.86	-1.01%	-1.41%	-1.41%	2.51%	0.28	6.62	6.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.57	-1.19%	-1.80%	-1.80%	1.66%	0.48	7.03	6.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.91	-1.58%	-2.68%	-2.68%		0.63	9.11	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.33	-2.27%	-3.45%	-3.45%	7.85%	0.96	11.78	11.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.95	-4.50%	-7.32%	-7.32%	15.74%	1.50	22.01	21.68