

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 November, 2016

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Bond Indices Performance

Index	Close Value 08-Nov-2016	Previous Close Value 07-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	119.82	119.84	-0.022%	-0.06%	-1.77%	0.95%	19.82%	6.11	6.08	0.54
All Bond Index (Return)	203.43	203.46	-0.012%	0.01%	-1.40%	3.86%	103.43%	6.11	6.08	0.54
Under 3 Bond Index (Clean)	89.99	90.00	-0.012%	-0.10%	-0.56%	-3.37%	-10.01%	2.07	2.08	-0.41
Under 3 Bond Index (Return)	143.41	143.41	-0.001%	0.00%	-0.09%	0.33%	43.41%	2.07	2.08	-0.41
Under 5 Bond Index (Clean)	103.43	103.44	-0.007%	-0.08%	-0.63%	-2.45%	3.43%	2.62	2.63	-0.38
Under 5 Bond Index (Return)	169.00	169.00	0.005%	0.01%	-0.18%	1.11%	69.00%	2.62	2.63	-0.38
Under 10 Bond Index (Clean)	114.84	114.85	-0.011%	-0.09%	-1.21%	-0.55%	14.84%	4.50	4.49	0.13
Under 10 Bond Index (Return)	190.51	190.51	-0.001%	-0.01%	-0.83%	2.56%	90.51%	4.50	4.49	0.13
5 Plus Bond Index (Clean)	134.36	134.40	-0.036%	-0.04%	-2.79%	4.88%	34.36%	9.23	9.16	0.77
5 Plus Bond Index (Return)	230.79	230.85	-0.028%	0.01%	-2.51%	7.09%	130.79%	9.23	9.16	0.77
10 Plus Bond Index (Clean)	146.16	146.29	-0.085%	0.12%	-5.13%	10.93%	46.16%	15.73	15.54	1.24
10 Plus Bond Index (Return)	261.78	261.99	-0.079%	0.17%	-4.89%	12.63%	161.78%	15.73	15.54	1.24

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	105.66	0.32	21	105.98	0.00	6,339	6,698	6718
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.61	0.26	21	109.87	0.00	9,231	10,117	10141
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.64	1.72	143	114.36	0.00	7,700	8,673	8806
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.55	0.34	21	118.88	0.00	6,612	7,838	7860
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.80	2.52	204	119.32	0.00	11,269	13,162	13445
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.15	0.29	21	121.44	0.00	8,202	9,937	9961
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.87	0.52	238	105.39	0.00	5,714	5,992	6022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.45	2.49	233	126.94	0.00	5,520	6,869	7006
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.63	2.19	235	124.82	0.00	7,982	9,788	9963
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	140.06	3.55	240	143.61	0.00	11,390	15,953	16357
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.17	0.49	177	103.65	0.00	6,780	6,995	7028
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	118.09	1.16	177	119.25	0.00	8,882	10,488	10591
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	112.12	1.45	264	113.57	0.00	5,920	6,637	6723

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Bond Index Constituent

Clean Price Performance			Index Price 08-Nov-2016	Previous Index Price 07-Nov-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.66	105.67	-0.012%	-0.126%	-0.532%	-4.140%	-0.51	0.94	0.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.61	109.63	-0.018%	-0.107%	-0.526%	-2.877%	-0.43	1.90	1.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.64	112.65	-0.012%	-0.074%	-0.515%	-2.256%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.55	118.55	-0.007%	-0.097%	-0.777%	-2.938%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	116.80	116.79	0.010%	-0.105%	-0.680%	-1.559%	-0.35	3.21	3.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	121.16	-0.008%	0.002%	-0.706%	-1.373%	-0.33	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.87	104.83	0.038%	0.043%	-0.853%	2.625%	-0.11	5.23	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.45	124.46	-0.008%	-0.071%	-1.375%	1.737%	0.05	5.71	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.63	122.64	-0.009%	-0.112%	-1.753%	2.946%	0.28	6.59	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	140.10	-0.029%	-0.093%	-2.219%	2.305%	0.49	7.00	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.22	-0.054%	-0.281%	-3.039%		0.66	9.08	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.09	118.20	-0.093%	-0.127%	-3.744%	8.211%	0.97	11.76	11.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	112.12	112.20	-0.074%	0.499%	-7.056%	16.965%	1.47	22.00	21.68

Return Price Performance			Index Price 08-Nov-2016	Previous Index Price 07-Nov-2016	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.98	105.97	0.002%	-0.012%	-4.928%	-4.816%	-0.51	0.94	0.94
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.87	109.88	-0.007%	-0.016%	-4.028%	-3.428%	-0.43	1.90	1.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.36	114.36	-0.001%	0.012%	-0.099%	-2.754%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.88	0.007%	0.012%	-4.967%	-3.604%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.32	119.29	0.020%	-0.020%	-0.267%	-2.055%	-0.35	3.21	3.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.44	121.44	0.003%	0.093%	-4.213%	-1.948%	-0.33	3.69	3.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.39	105.35	0.041%	0.060%	-0.768%	2.496%	-0.11	5.23	5.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.94	126.94	0.001%	-0.002%	-1.028%	1.243%	0.05	5.71	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.82	124.82	-0.002%	-0.051%	-1.441%	2.476%	0.28	6.59	6.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.61	143.63	-0.017%	-0.008%	-1.779%	1.679%	0.49	7.00	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.65	103.71	-0.051%	-0.259%	-2.928%		0.66	9.08	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	119.25	119.35	-0.086%	-0.081%	-3.509%	7.784%	0.97	11.76	11.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.57	113.64	-0.068%	0.532%	-6.809%	16.373%	1.47	22.00	21.68