

Irish Stock Exchange Daily Bond Index Report

Friday 11 November, 2016

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Bond Indices Performance

Index	Close Value 11-Nov-2016	Previous Close Value 10-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.79	118.45	-0.558%	-1.75%	-3.43%	-0.75%	17.79%	5.98	5.93	0.79
All Bond Index (Return)	200.13	201.18	-0.523%	-1.61%	-3.00%	2.18%	100.13%	5.98	5.93	0.79
Under 3 Bond Index (Clean)	89.77	89.85	-0.091%	-0.35%	-0.80%	-3.60%	-10.23%	2.05	2.06	-0.33
Under 3 Bond Index (Return)	143.11	143.22	-0.079%	-0.21%	-0.30%	0.13%	43.11%	2.05	2.06	-0.33
Under 5 Bond Index (Clean)	103.07	103.22	-0.150%	-0.43%	-0.97%	-2.79%	3.07%	2.61	2.61	-0.27
Under 5 Bond Index (Return)	168.48	168.71	-0.138%	-0.30%	-0.49%	0.80%	68.48%	2.61	2.61	-0.27
Under 10 Bond Index (Clean)	113.60	114.07	-0.416%	-1.18%	-2.28%	-1.63%	13.60%	4.46	4.45	0.35
Under 10 Bond Index (Return)	188.63	189.29	-0.346%	-1.00%	-1.80%	1.55%	88.63%	4.46	4.45	0.35
5 Plus Bond Index (Clean)	130.46	131.69	-0.932%	-2.94%	-5.61%	1.84%	30.46%	9.08	8.98	1.07
5 Plus Bond Index (Return)	224.33	226.31	-0.875%	-2.79%	-5.23%	4.10%	124.33%	9.08	8.98	1.07
10 Plus Bond Index (Clean)	138.41	140.42	-1.434%	-5.19%	-10.17%	5.05%	38.41%	15.48	15.23	1.58
10 Plus Bond Index (Return)	247.55	251.63	-1.623%	-5.28%	-10.06%	6.51%	147.55%	15.48	15.23	1.58

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	105.57	0.36	24	105.93	0.00	6,339	6,692	6715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.42	0.30	24	109.71	0.00	9,231	10,100	10127
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.28	1.76	146	114.04	0.00	7,700	8,645	8781
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.08	0.39	24	118.46	0.00	6,612	7,807	7832
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.26	2.55	207	118.81	0.00	11,269	13,101	13388
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.50	0.33	24	120.83	0.00	8,202	9,883	9910
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.63	0.53	241	104.27	0.00	5,714	5,921	5958
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.58	2.52	236	125.26	0.00	5,520	6,766	6914
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.24	2.22	238	122.62	0.00	7,982	9,597	9787
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.05	3.60	243	140.82	0.00	11,390	15,610	16039
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.21	0.49	180	100.84	0.00	6,780	6,794	6837
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.37	1.18	180	114.65	0.00	8,882	10,069	10183
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.85	1.46	267	104.57	0.00	5,920	6,147	6190

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Bond Index Constituent

Clean Price Performance			Index Price 11-Nov-2016	Previous Index Price 10-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	105.57	105.60	-0.024%	-0.211%	-0.617%	-4.221%	-0.50	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.42	109.49	-0.067%	-0.283%	-0.702%	-3.048%	-0.37	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.28	112.41	-0.113%	-0.390%	-0.830%	-2.566%	-0.32	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.08	118.26	-0.158%	-0.493%	-1.170%	-3.323%	-0.25	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	116.26	116.51	-0.219%	-0.571%	-1.144%	-2.019%	-0.23	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.50	120.81	-0.258%	-0.538%	-1.243%	-1.907%	-0.20	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	104.17	-0.521%	-1.140%	-2.025%	1.411%	0.12	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.58	123.35	-0.620%	-1.572%	-2.857%	0.208%	0.30	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	121.20	-0.788%	-2.061%	-3.669%	0.938%	0.58	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.05	138.11	-0.768%	-2.236%	-4.317%	0.110%	0.78	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.21	101.19	-0.973%	-3.144%	-5.822%		0.98	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.37	114.91	-1.343%	-4.119%	-7.591%	3.885%	1.31	11.70	11.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.85	105.52	-1.583%	-6.914%	-13.912%	8.337%	1.82	21.69	21.30

Return Price Performance			Index Price 11-Nov-2016	Previous Index Price 10-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	105.93	105.94	-0.009%	-0.054%	-4.967%	-4.855%	-0.50	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.71	109.77	-0.056%	-0.158%	-4.164%	-3.565%	-0.37	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.04	114.15	-0.101%	-0.268%	-0.379%	-3.027%	-0.32	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.46	118.63	-0.144%	-0.342%	-5.304%	-3.946%	-0.25	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.81	119.05	-0.204%	-0.446%	-0.691%	-2.472%	-0.23	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.83	121.13	-0.246%	-0.413%	-4.697%	-2.444%	-0.20	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.70	-0.407%	-1.003%	-1.822%	1.408%	0.12	5.21	5.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.26	125.86	-0.474%	-1.325%	-2.337%	-0.097%	0.30	5.69	5.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.62	123.40	-0.635%	-1.814%	-3.179%	0.669%	0.58	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.82	141.69	-0.618%	-1.951%	-3.688%	-0.297%	0.78	6.97	6.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.84	101.68	-0.823%	-2.962%	-5.558%		0.98	9.06	8.98
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	116.09	-1.237%	-3.936%	-7.231%	3.626%	1.31	11.70	11.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	106.98	-2.253%	-7.434%	-14.194%	7.151%	1.82	21.69	21.30