

Irish Stock Exchange Daily Bond Index Report

Monday 14 November, 2016

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Bond Indices Performance

Index	Close Value 14-Nov-2016	Previous Close Value 11-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.38	117.79	-0.351%	-2.10%	-3.77%	-1.10%	17.38%	5.95	5.90	0.85
All Bond Index (Return)	199.45	200.13	-0.337%	-1.94%	-3.33%	1.83%	99.45%	5.95	5.90	0.85
Under 3 Bond Index (Clean)	89.72	89.77	-0.052%	-0.40%	-0.85%	-3.66%	-10.28%	2.05	2.06	-0.31
Under 3 Bond Index (Return)	143.09	143.11	-0.016%	-0.23%	-0.32%	0.11%	43.09%	2.05	2.06	-0.31
Under 5 Bond Index (Clean)	102.99	103.07	-0.078%	-0.51%	-1.05%	-2.86%	2.99%	2.60	2.61	-0.24
Under 5 Bond Index (Return)	168.41	168.48	-0.042%	-0.34%	-0.53%	0.76%	68.41%	2.60	2.61	-0.24
Under 10 Bond Index (Clean)	113.39	113.60	-0.181%	-1.36%	-2.46%	-1.80%	13.39%	4.45	4.44	0.39
Under 10 Bond Index (Return)	188.24	188.63	-0.206%	-1.20%	-2.00%	1.34%	88.24%	4.45	4.44	0.39
5 Plus Bond Index (Clean)	129.68	130.46	-0.602%	-3.52%	-6.18%	1.22%	29.68%	9.04	8.94	1.13
5 Plus Bond Index (Return)	222.97	224.33	-0.608%	-3.38%	-5.81%	3.46%	122.97%	9.04	8.94	1.13
10 Plus Bond Index (Clean)	136.46	138.41	-1.405%	-6.52%	-11.43%	3.57%	36.46%	15.40	15.15	1.67
10 Plus Bond Index (Return)	244.67	247.55	-1.161%	-6.38%	-11.11%	5.27%	144.67%	15.40	15.15	1.67

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	105.53	0.41	27	105.93	0.00	6,339	6,689	6715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.36	0.33	27	109.69	0.00	9,127	10,095	10125
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.21	1.80	149	114.00	0.00	7,700	8,640	8778
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.02	0.44	27	118.45	0.00	6,612	7,803	7831
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.15	2.59	210	118.74	0.00	11,269	13,088	13380
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.33	0.37	27	120.70	0.00	8,082	9,869	9900
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.54	244	104.06	0.00	5,714	5,915	5945
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.37	2.55	239	124.92	0.00	5,520	6,754	6895
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.88	2.25	241	122.13	0.00	7,982	9,569	9748
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.55	3.64	246	140.19	0.00	11,390	15,554	15968
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.68	0.50	183	100.18	0.00	6,780	6,758	6792
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.57	1.20	183	113.77	0.00	8,882	9,998	10104
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.20	1.48	270	102.68	0.00	6,025	5,991	6078

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2016	Previous Index Price 11-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	105.53	105.57	-0.043%	-0.253%	-0.659%	-4.262%	-0.47	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.36	109.42	-0.050%	-0.333%	-0.751%	-3.097%	-0.35	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.21	112.28	-0.065%	-0.455%	-0.895%	-2.629%	-0.29	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.02	118.08	-0.051%	-0.544%	-1.220%	-3.372%	-0.24	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	116.15	116.26	-0.093%	-0.664%	-1.236%	-2.110%	-0.20	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.33	120.50	-0.139%	-0.677%	-1.381%	-2.043%	-0.16	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.63	-0.106%	-1.245%	-2.129%	1.303%	0.14	5.21	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.37	122.58	-0.171%	-1.741%	-3.023%	0.037%	0.33	5.69	5.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.88	120.24	-0.299%	-2.354%	-3.958%	0.635%	0.62	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.55	137.05	-0.363%	-2.591%	-4.664%	-0.253%	0.83	6.96	6.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.68	100.21	-0.529%	-3.657%	-6.320%		1.04	9.06	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.57	113.37	-0.706%	-4.796%	-8.244%	3.152%	1.37	11.69	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.20	103.85	-2.552%	-9.289%	-16.108%	5.573%	1.94	21.59	21.18

Return Price Performance			Index Price 14-Nov-2016	Previous Index Price 11-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	105.93	0.000%	-0.054%	-4.967%	-4.855%	-0.47	0.92	0.93
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.71	-0.016%	-0.175%	-4.180%	-3.581%	-0.35	1.88	1.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.00	114.04	-0.032%	-0.301%	-0.411%	-3.059%	-0.29	2.47	2.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.45	118.46	-0.010%	-0.352%	-5.313%	-3.955%	-0.24	2.77	2.78
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	118.81	-0.060%	-0.505%	-0.751%	-2.530%	-0.20	3.19	3.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.70	120.83	-0.105%	-0.518%	-4.797%	-2.547%	-0.16	3.67	3.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.27	-0.209%	-1.210%	-2.027%	1.196%	0.14	5.21	5.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.92	125.26	-0.268%	-1.590%	-2.599%	-0.364%	0.33	5.69	5.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.13	122.62	-0.404%	-2.210%	-3.570%	0.263%	0.62	6.57	6.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.19	140.82	-0.442%	-2.385%	-4.114%	-0.738%	0.83	6.96	6.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.18	100.84	-0.661%	-3.604%	-6.183%		1.04	9.06	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	114.65	-0.768%	-4.674%	-7.944%	2.830%	1.37	11.69	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.68	104.57	-1.806%	-9.106%	-15.744%	5.216%	1.94	21.59	21.18