

Irish Stock Exchange Daily Bond Index Report

Thursday 17 November, 2016

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Bond Indices Performance

Index	Close Value 17-Nov-2016	Previous Close Value 16-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.78	117.93	-0.129%	-1.76%	-3.44%	-0.76%	17.78%	5.99	5.95	0.79
All Bond Index (Return)	200.21	200.34	-0.069%	-1.57%	-2.96%	2.22%	100.21%	5.99	5.95	0.79
Under 3 Bond Index (Clean)	89.75	89.76	-0.013%	-0.37%	-0.82%	-3.62%	-10.25%	2.04	2.05	-0.36
Under 3 Bond Index (Return)	143.19	143.19	-0.001%	-0.16%	-0.25%	0.18%	43.19%	2.04	2.05	-0.36
Under 5 Bond Index (Clean)	103.01	103.06	-0.042%	-0.49%	-1.03%	-2.84%	3.01%	2.59	2.60	-0.27
Under 5 Bond Index (Return)	168.51	168.56	-0.030%	-0.28%	-0.47%	0.81%	68.51%	2.59	2.60	-0.27
Under 10 Bond Index (Clean)	113.56	113.67	-0.091%	-1.20%	-2.31%	-1.65%	13.56%	4.45	4.43	0.35
Under 10 Bond Index (Return)	188.58	188.74	-0.081%	-1.02%	-1.83%	1.53%	88.58%	4.45	4.43	0.35
5 Plus Bond Index (Clean)	130.51	130.78	-0.209%	-2.90%	-5.57%	1.87%	30.51%	9.10	9.00	1.07
5 Plus Bond Index (Return)	224.46	224.69	-0.105%	-2.73%	-5.18%	4.16%	124.46%	9.10	9.00	1.07
10 Plus Bond Index (Clean)	138.57	139.08	-0.365%	-5.07%	-10.06%	5.17%	38.57%	15.52	15.28	1.58
10 Plus Bond Index (Return)	248.60	248.59	0.004%	-4.88%	-9.68%	6.96%	148.60%	15.52	15.28	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	105.48	0.45	30	105.93	0.00	6,339	6,687	6715
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.38	0.37	30	109.75	0.00	9,127	9,982	10016
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.29	1.83	152	114.12	0.00	7,700	8,646	8787
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.10	0.49	30	118.59	0.00	6,612	7,808	7840
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.15	2.63	213	118.77	0.00	11,269	13,088	13384
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.36	0.41	30	120.77	0.00	8,082	9,728	9761
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.68	0.54	247	104.22	0.00	5,714	5,924	5955
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.46	2.59	242	125.05	0.00	5,520	6,759	6902
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	2.27	244	122.55	0.00	7,982	9,601	9782
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.10	3.68	249	140.78	0.00	11,390	15,616	16035
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.17	0.51	186	100.68	0.00	6,780	6,791	6826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	1.22	186	114.79	0.00	8,882	10,087	10195
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.85	1.50	273	105.51	0.00	6,025	6,256	6356

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Bond Index Constituent

Clean Price Performance			Index Price 17-Nov-2016	Previous Index Price 16-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	105.48	105.53	-0.045%	-0.296%	-0.701%	-4.303%	-0.51	0.91	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.38	109.40	-0.018%	-0.319%	-0.738%	-3.084%	-0.39	1.87	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.29	112.28	0.006%	-0.380%	-0.820%	-2.556%	-0.35	2.46	2.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.10	118.10	-0.002%	-0.472%	-1.149%	-3.302%	-0.29	2.76	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	116.15	116.24	-0.084%	-0.665%	-1.237%	-2.111%	-0.22	3.18	3.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.36	120.46	-0.079%	-0.650%	-1.354%	-2.016%	-0.19	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.72	-0.034%	-1.089%	-1.975%	1.463%	0.10	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	122.67	-0.171%	-1.669%	-2.952%	0.110%	0.31	5.68	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.46	-0.151%	-2.030%	-3.639%	0.970%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.10	137.32	-0.165%	-2.204%	-4.285%	0.142%	0.77	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.17	100.37	-0.202%	-3.183%	-5.860%		0.98	9.05	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	114.02	-0.395%	-3.946%	-7.424%	4.073%	1.30	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.85	104.18	-0.317%	-6.914%	-13.912%	8.337%	1.82	21.68	21.29

Return Price Performance			Index Price 17-Nov-2016	Previous Index Price 16-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	105.97	-0.031%	-0.054%	-4.967%	-4.855%	-0.51	0.91	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	109.75	-0.007%	-0.127%	-4.134%	-3.535%	-0.39	1.87	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.12	114.10	0.017%	-0.195%	-0.306%	-2.956%	-0.35	2.46	2.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.57	0.012%	-0.240%	-5.206%	-3.847%	-0.29	2.76	2.77
IE0034074488	3407448	4.5 Treas Bnd 2020	118.77	118.86	-0.072%	-0.476%	-0.721%	-2.501%	-0.22	3.18	3.19
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.77	120.86	-0.067%	-0.457%	-4.739%	-2.487%	-0.19	3.66	3.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.26	-0.032%	-1.049%	-1.868%	1.361%	0.10	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.05	125.25	-0.159%	-1.494%	-2.504%	-0.267%	0.31	5.68	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.55	122.74	-0.155%	-1.869%	-3.233%	0.612%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.78	140.99	-0.150%	-1.976%	-3.713%	-0.323%	0.77	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.68	100.88	-0.198%	-3.124%	-5.716%		0.98	9.05	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.79	114.99	-0.168%	-3.815%	-7.114%	3.756%	1.30	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.51	105.22	0.279%	-6.601%	-13.421%	8.116%	1.82	21.68	21.29