

Irish Stock Exchange Daily Bond Index Report

Friday 18 November, 2016

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Bond Indices Performance

Index	Close Value 18-Nov-2016	Previous Close Value 17-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.85	117.78	0.060%	-1.70%	-3.38%	-0.70%	17.85%	6.00	5.95	0.78
All Bond Index (Return)	200.33	200.21	0.060%	-1.52%	-2.91%	2.28%	100.33%	6.00	5.95	0.78
Under 3 Bond Index (Clean)	89.77	89.75	0.018%	-0.35%	-0.80%	-3.61%	-10.24%	2.04	2.04	-0.37
Under 3 Bond Index (Return)	143.23	143.19	0.029%	-0.13%	-0.22%	0.21%	43.23%	2.04	2.04	-0.37
Under 5 Bond Index (Clean)	103.03	103.01	0.017%	-0.47%	-1.01%	-2.82%	3.03%	2.59	2.59	-0.29
Under 5 Bond Index (Return)	168.55	168.51	0.028%	-0.26%	-0.45%	0.84%	68.55%	2.59	2.59	-0.29
Under 10 Bond Index (Clean)	113.58	113.56	0.013%	-1.19%	-2.30%	-1.64%	13.58%	4.45	4.43	0.34
Under 10 Bond Index (Return)	188.63	188.58	0.023%	-1.00%	-1.80%	1.55%	88.63%	4.45	4.43	0.34
5 Plus Bond Index (Clean)	130.64	130.51	0.100%	-2.81%	-5.48%	1.98%	30.64%	9.10	9.01	1.06
5 Plus Bond Index (Return)	224.66	224.46	0.089%	-2.64%	-5.09%	4.25%	124.66%	9.10	9.01	1.06
10 Plus Bond Index (Clean)	139.06	138.57	0.349%	-4.74%	-9.75%	5.54%	39.06%	15.54	15.30	1.56
10 Plus Bond Index (Return)	249.32	248.60	0.290%	-4.60%	-9.42%	7.27%	149.32%	15.54	15.30	1.56

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	0.47	31	105.95	0.00	6,339	6,687	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.41	0.38	31	109.79	0.00	9,127	9,985	10020
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.30	1.84	153	114.14	0.00	7,700	8,647	8789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.13	0.50	31	118.63	0.00	6,612	7,810	7844
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.18	2.64	214	118.82	0.00	11,269	13,092	13389
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.37	0.43	31	120.79	0.00	8,082	9,728	9762
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.54	248	104.21	0.00	5,714	5,923	5954
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.48	2.60	243	125.07	0.00	5,520	6,760	6903
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	2.28	245	122.58	0.00	7,982	9,602	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.05	3.70	250	140.74	0.00	11,390	15,610	16031
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.29	0.51	187	100.80	0.00	6,780	6,800	6834
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.67	1.23	187	114.90	0.00	8,882	10,096	10205
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.64	1.50	274	106.14	0.00	6,025	6,304	6395

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Bond Index Constituent

Clean Price Performance			Index Price 18-Nov-2016	Previous Index Price 17-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	105.48	0.002%	-0.294%	-0.699%	-4.301%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	109.38	0.030%	-0.289%	-0.708%	-3.054%	-0.41	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.30	112.29	0.007%	-0.373%	-0.813%	-2.549%	-0.35	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.13	118.10	0.027%	-0.445%	-1.122%	-3.276%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	116.18	116.15	0.028%	-0.637%	-1.209%	-2.083%	-0.23	3.18	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.37	120.36	0.002%	-0.648%	-1.352%	-2.015%	-0.19	3.66	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.68	-0.019%	-1.109%	-1.994%	1.443%	0.11	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.48	122.46	0.012%	-1.657%	-2.940%	0.123%	0.31	5.67	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	120.28	0.017%	-2.014%	-3.623%	0.986%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.05	137.10	-0.036%	-2.240%	-4.320%	0.106%	0.78	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.29	100.17	0.123%	-3.064%	-5.744%		0.97	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.67	113.57	0.091%	-3.858%	-7.340%	4.168%	1.29	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.64	103.85	0.764%	-6.203%	-13.254%	9.165%	1.79	21.70	21.32

Return Price Performance			Index Price 18-Nov-2016	Previous Index Price 17-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	105.95	105.93	0.016%	-0.038%	-4.952%	-4.840%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.79	109.75	0.041%	-0.086%	-4.095%	-3.496%	-0.41	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	114.12	0.018%	-0.178%	-0.288%	-2.939%	-0.35	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	118.59	0.040%	-0.199%	-5.168%	-3.808%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	118.77	0.038%	-0.438%	-0.684%	-2.464%	-0.23	3.18	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.79	120.77	0.013%	-0.443%	-4.726%	-2.474%	-0.19	3.66	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.22	-0.016%	-1.065%	-1.884%	1.344%	0.11	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	125.05	0.020%	-1.474%	-2.485%	-0.247%	0.31	5.67	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.58	122.55	0.024%	-1.846%	-3.211%	0.636%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.74	140.78	-0.025%	-2.000%	-3.736%	-0.348%	0.78	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.80	100.68	0.124%	-3.003%	-5.599%		0.97	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.90	114.79	0.096%	-3.723%	-7.025%	3.856%	1.29	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.14	105.51	0.602%	-6.039%	-12.900%	8.766%	1.79	21.70	21.32