

# Irish Stock Exchange Daily Bond Index Report

Monday 21 November, 2016

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## Bond Indices Performance

Index	Close Value 21-Nov-2016	Previous Close Value 18-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.73	117.85	-0.108%	-1.80%	-3.48%	-0.81%	17.73%	5.99	5.94	0.80
All Bond Index (Return)	200.17	200.33	-0.079%	-1.59%	-2.98%	2.20%	100.17%	5.99	5.94	0.80
Under 3 Bond Index (Clean)	89.77	89.77	0.010%	-0.34%	-0.79%	-3.60%	-10.23%	2.03	2.04	-0.38
Under 3 Bond Index (Return)	143.30	143.23	0.047%	-0.08%	-0.17%	0.26%	43.30%	2.03	2.04	-0.38
Under 5 Bond Index (Clean)	103.03	103.03	-0.001%	-0.47%	-1.01%	-2.82%	3.03%	2.58	2.59	-0.29
Under 5 Bond Index (Return)	168.61	168.55	0.034%	-0.22%	-0.41%	0.88%	68.61%	2.58	2.59	-0.29
Under 10 Bond Index (Clean)	113.52	113.58	-0.052%	-1.24%	-2.35%	-1.69%	13.52%	4.44	4.43	0.35
Under 10 Bond Index (Return)	188.59	188.63	-0.022%	-1.02%	-1.83%	1.53%	88.59%	4.44	4.43	0.35
5 Plus Bond Index (Clean)	130.37	130.64	-0.205%	-3.00%	-5.67%	1.77%	30.37%	9.09	8.99	1.08
5 Plus Bond Index (Return)	224.25	224.66	-0.182%	-2.82%	-5.27%	4.06%	124.25%	9.09	8.99	1.08
10 Plus Bond Index (Clean)	138.43	139.06	-0.449%	-5.17%	-10.15%	5.07%	38.43%	15.52	15.28	1.59
10 Plus Bond Index (Return)	248.26	249.32	-0.428%	-5.01%	-9.81%	6.81%	148.26%	15.52	15.28	1.59

## 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	105.47	0.51	34	105.98	0.00	6,339	6,686	6718
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.43	0.42	34	109.85	0.00	9,127	9,987	10025
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.33	1.88	156	114.21	0.00	7,700	8,649	8794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.14	0.55	34	118.69	0.00	6,612	7,811	7847
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.16	2.68	217	118.83	0.00	11,269	13,089	13391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.35	0.47	34	120.82	0.00	8,082	9,727	9764
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.55	251	104.20	0.00	5,714	5,922	5954
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.34	2.63	246	124.96	0.00	5,520	6,752	6897
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.14	2.31	248	122.45	0.00	7,982	9,589	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.85	3.74	253	140.59	0.00	11,390	15,587	16013
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.18	0.52	190	100.70	0.00	6,780	6,792	6827
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.30	1.25	190	114.55	0.00	8,882	10,063	10174
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.97	1.52	277	105.48	0.00	6,025	6,263	6355



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Nov-2016	Previous Index Price 18-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	105.47	105.48	-0.016%	-0.310%	-0.715%	-4.317%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.43	109.41	0.020%	-0.269%	-0.688%	-3.035%	-0.43	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.33	112.30	0.027%	-0.346%	-0.786%	-2.523%	-0.37	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.14	118.13	0.003%	-0.442%	-1.120%	-3.273%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	116.16	116.18	-0.020%	-0.657%	-1.229%	-2.103%	-0.23	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.35	120.37	-0.012%	-0.660%	-1.365%	-2.027%	-0.19	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.66	-0.013%	-1.121%	-2.006%	1.431%	0.11	5.19	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.34	122.48	-0.114%	-1.769%	-3.051%	0.008%	0.32	5.67	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.14	120.30	-0.135%	-2.146%	-3.753%	0.850%	0.58	6.55	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.85	137.05	-0.146%	-2.383%	-4.460%	-0.040%	0.80	6.95	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.18	100.29	-0.110%	-3.170%	-5.848%		0.98	9.04	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.30	113.67	-0.325%	-4.171%	-7.642%	3.829%	1.32	11.67	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.97	104.64	-0.648%	-6.811%	-13.816%	8.457%	1.82	21.67	21.29

Return Price Performance			Index Price 21-Nov-2016	Previous Index Price 18-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	105.95	0.026%	-0.011%	-4.927%	-4.815%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	109.79	0.054%	-0.033%	-4.044%	-3.444%	-0.43	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.14	0.059%	-0.119%	-0.230%	-2.882%	-0.37	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.63	0.044%	-0.156%	-5.126%	-3.766%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.83	118.82	0.012%	-0.427%	-0.672%	-2.453%	-0.23	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.82	120.79	0.022%	-0.422%	-4.706%	-2.453%	-0.19	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.21	-0.007%	-1.072%	-1.891%	1.337%	0.11	5.19	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.96	125.07	-0.086%	-1.559%	-2.569%	-0.333%	0.32	5.67	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.45	122.58	-0.110%	-1.954%	-3.317%	0.525%	0.58	6.55	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.59	140.74	-0.111%	-2.109%	-3.843%	-0.458%	0.80	6.95	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.70	100.80	-0.100%	-3.100%	-5.693%		0.98	9.04	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.55	114.90	-0.305%	-4.017%	-7.309%	3.539%	1.32	11.67	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.48	106.14	-0.623%	-6.624%	-13.443%	8.089%	1.82	21.67	21.29