

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 November, 2016

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Bond Indices Performance

Index	Close Value 22-Nov-2016	Previous Close Value 21-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.20	117.73	0.406%	-1.41%	-3.09%	-0.40%	18.20%	6.00	5.96	0.73
All Bond Index (Return)	200.99	200.17	0.410%	-1.19%	-2.58%	2.62%	100.99%	6.00	5.96	0.73
Under 3 Bond Index (Clean)	89.88	89.77	0.113%	-0.23%	-0.68%	-3.49%	-10.13%	2.03	2.04	-0.44
Under 3 Bond Index (Return)	143.47	143.30	0.124%	0.04%	-0.05%	0.38%	43.47%	2.03	2.04	-0.44
Under 5 Bond Index (Clean)	103.19	103.03	0.160%	-0.31%	-0.85%	-2.67%	3.19%	2.58	2.59	-0.36
Under 5 Bond Index (Return)	168.90	168.61	0.170%	-0.05%	-0.24%	1.05%	68.90%	2.58	2.59	-0.36
Under 10 Bond Index (Clean)	113.88	113.52	0.319%	-0.93%	-2.04%	-1.38%	13.88%	4.44	4.43	0.28
Under 10 Bond Index (Return)	189.20	188.59	0.325%	-0.70%	-1.51%	1.86%	89.20%	4.44	4.43	0.28
5 Plus Bond Index (Clean)	131.20	130.37	0.632%	-2.39%	-5.08%	2.41%	31.20%	9.10	9.01	1.01
5 Plus Bond Index (Return)	225.66	224.25	0.629%	-2.21%	-4.67%	4.71%	125.66%	9.10	9.01	1.01
10 Plus Bond Index (Clean)	139.74	138.43	0.945%	-4.28%	-9.30%	6.06%	39.74%	15.54	15.31	1.53
10 Plus Bond Index (Return)	250.59	248.26	0.939%	-4.12%	-8.96%	7.81%	150.59%	15.54	15.31	1.53

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	0.53	35	106.00	0.00	6,339	6,686	6720
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.52	0.43	35	109.95	0.00	9,127	9,995	10035
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.51	1.89	157	114.40	0.00	7,700	8,663	8809
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.36	0.57	35	118.92	0.00	6,612	7,825	7863
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	2.69	218	119.12	0.00	11,269	13,120	13423
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.62	0.48	35	121.09	0.00	8,082	9,748	9787
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.05	0.55	252	104.60	0.00	5,714	5,945	5977
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.83	2.64	247	125.46	0.00	5,520	6,779	6925
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.69	2.32	249	123.00	0.00	7,982	9,633	9818
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.62	3.76	254	141.37	0.00	11,390	15,675	16103
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.92	0.52	191	101.44	0.00	6,780	6,842	6877
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.28	1.26	191	115.54	0.00	8,882	10,150	10262
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.08	1.52	278	106.60	0.00	6,025	6,331	6422

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Bond Index Constituent

Clean Price Performance			Index Price 22-Nov-2016	Previous Index Price 21-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	105.47	0.009%	-0.301%	-0.706%	-4.308%	-0.56	0.90	0.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.43	0.082%	-0.187%	-0.606%	-2.955%	-0.48	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.51	112.33	0.158%	-0.189%	-0.630%	-2.369%	-0.44	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.36	118.14	0.188%	-0.255%	-0.934%	-3.092%	-0.39	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	116.16	0.237%	-0.422%	-0.995%	-1.871%	-0.30	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.62	120.35	0.220%	-0.442%	-1.147%	-1.811%	-0.26	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	103.65	0.384%	-0.741%	-1.630%	1.820%	0.04	5.19	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	122.34	0.401%	-1.375%	-2.663%	0.409%	0.25	5.67	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.69	120.14	0.458%	-1.698%	-3.313%	1.311%	0.51	6.55	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.62	136.85	0.563%	-1.833%	-3.922%	0.522%	0.72	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.92	100.18	0.736%	-2.458%	-5.155%		0.90	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.28	113.30	0.865%	-3.342%	-6.843%	4.727%	1.24	11.68	11.54
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.08	103.97	1.072%	-5.811%	-12.892%	9.620%	1.77	21.71	21.34

Return Price Performance			Index Price 22-Nov-2016	Previous Index Price 21-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	106.00	105.98	0.024%	0.012%	-4.905%	-4.793%	-0.56	0.90	0.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.95	109.85	0.094%	0.061%	-3.954%	-3.353%	-0.48	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.40	114.21	0.165%	0.046%	-0.065%	-2.721%	-0.44	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.92	118.69	0.201%	0.045%	-4.936%	-3.573%	-0.39	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	119.12	118.83	0.242%	-0.185%	-0.431%	-2.216%	-0.30	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.09	120.82	0.230%	-0.193%	-4.486%	-2.228%	-0.26	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.20	0.384%	-0.692%	-1.514%	1.726%	0.04	5.19	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.46	124.96	0.401%	-1.164%	-2.178%	0.066%	0.25	5.67	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.00	122.45	0.457%	-1.506%	-2.876%	0.984%	0.51	6.55	6.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.37	140.59	0.558%	-1.562%	-3.306%	0.098%	0.72	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.44	100.70	0.734%	-2.389%	-5.001%		0.90	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.54	114.55	0.862%	-3.190%	-6.510%	4.431%	1.24	11.68	11.54
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.60	105.48	1.062%	-5.633%	-12.524%	9.237%	1.77	21.71	21.34