

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 November, 2016

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Bond Indices Performance

Index	Close Value 23-Nov-2016	Previous Close Value 22-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.64	118.20	-0.474%	-1.87%	-3.55%	-0.87%	17.64%	5.97	5.92	0.85
All Bond Index (Return)	200.07	200.99	-0.458%	-1.64%	-3.03%	2.15%	100.07%	5.97	5.92	0.85
Under 3 Bond Index (Clean)	89.80	89.88	-0.083%	-0.31%	-0.77%	-3.57%	-10.20%	2.03	2.04	0.06
Under 3 Bond Index (Return)	143.37	143.47	-0.070%	-0.03%	-0.12%	0.31%	43.37%	2.03	2.04	0.06
Under 5 Bond Index (Clean)	103.08	103.19	-0.112%	-0.42%	-0.96%	-2.78%	3.08%	2.58	2.59	-0.10
Under 5 Bond Index (Return)	168.73	168.90	-0.100%	-0.15%	-0.34%	0.95%	68.73%	2.58	2.59	-0.10
Under 10 Bond Index (Clean)	113.53	113.88	-0.308%	-1.23%	-2.34%	-1.68%	13.53%	4.43	4.42	0.42
Under 10 Bond Index (Return)	188.64	189.20	-0.294%	-1.00%	-1.80%	1.56%	88.64%	4.43	4.42	0.42
5 Plus Bond Index (Clean)	130.14	131.20	-0.803%	-3.18%	-5.84%	1.59%	30.14%	9.06	8.97	1.10
5 Plus Bond Index (Return)	223.89	225.66	-0.783%	-2.98%	-5.42%	3.89%	123.89%	9.06	8.97	1.10
10 Plus Bond Index (Clean)	137.66	139.74	-1.487%	-5.70%	-10.65%	4.48%	37.66%	15.47	15.23	1.62
10 Plus Bond Index (Return)	246.92	250.59	-1.463%	-5.52%	-10.29%	6.24%	146.92%	15.47	15.23	1.62

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	105.43	0.54	36	105.97	0.00	6,339	6,683	6717
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.46	0.44	36	109.90	0.00	9,127	9,990	10030
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.38	1.91	158	114.29	0.00	7,700	8,653	8800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.21	0.58	36	118.80	0.00	6,612	7,816	7854
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.26	2.70	219	118.96	0.00	11,269	13,101	13405
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.42	0.49	36	120.91	0.00	8,082	9,732	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.77	0.56	253	104.33	0.00	5,714	5,929	5961
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.31	2.65	248	124.96	0.00	5,520	6,751	6897
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.99	2.33	250	122.32	0.00	7,982	9,578	9763
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.78	3.77	255	140.56	0.00	11,390	15,580	16010
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.13	0.53	192	100.65	0.00	6,780	6,788	6824
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.10	1.26	192	114.36	0.00	8,882	10,045	10157
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.76	1.53	279	104.29	0.00	6,025	6,191	6283

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Bond Index Constituent

Clean Price Performance			Index Price 23-Nov-2016	Previous Index Price 22-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	105.43	105.48	-0.047%	-0.348%	-0.753%	-4.353%	4.74	0.90	0.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.46	109.52	-0.055%	-0.242%	-0.661%	-3.008%	-0.46	1.86	1.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.38	112.51	-0.109%	-0.298%	-0.738%	-2.476%	-0.40	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.21	118.36	-0.122%	-0.377%	-1.055%	-3.210%	-0.35	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	116.26	116.43	-0.149%	-0.570%	-1.142%	-2.017%	-0.26	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.42	120.62	-0.163%	-0.604%	-1.309%	-1.972%	-0.21	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	104.05	-0.264%	-1.004%	-1.890%	1.551%	0.09	5.19	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.31	122.83	-0.421%	-1.791%	-3.072%	-0.014%	0.33	5.66	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.99	120.69	-0.576%	-2.264%	-3.870%	0.728%	0.60	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.78	137.62	-0.605%	-2.427%	-4.503%	-0.085%	0.80	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.13	100.92	-0.783%	-3.222%	-5.898%		0.99	9.04	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.10	114.28	-1.035%	-4.343%	-7.807%	3.643%	1.33	11.67	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.76	105.08	-2.211%	-7.893%	-14.818%	7.197%	1.87	21.62	21.23

Return Price Performance			Index Price 23-Nov-2016	Previous Index Price 22-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	105.97	106.00	-0.033%	-0.021%	-4.936%	-4.824%	4.74	0.90	0.90
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.90	109.95	-0.044%	0.017%	-3.996%	-3.396%	-0.46	1.86	1.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.29	114.40	-0.097%	-0.051%	-0.162%	-2.816%	-0.40	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.92	-0.108%	-0.063%	-5.038%	-3.676%	-0.35	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.96	119.12	-0.135%	-0.320%	-0.566%	-2.349%	-0.26	3.17	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.91	121.09	-0.151%	-0.344%	-4.631%	-2.376%	-0.21	3.65	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	104.60	-0.260%	-0.950%	-1.770%	1.462%	0.09	5.19	5.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.96	125.46	-0.403%	-1.563%	-2.573%	-0.337%	0.33	5.66	5.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.32	123.00	-0.557%	-2.055%	-3.417%	0.422%	0.60	6.54	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.56	141.37	-0.578%	-2.131%	-3.865%	-0.481%	0.80	6.94	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.65	101.44	-0.776%	-3.147%	-5.738%		0.99	9.04	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.36	115.54	-1.019%	-4.176%	-7.463%	3.367%	1.33	11.67	11.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.29	106.60	-2.173%	-7.684%	-14.425%	6.862%	1.87	21.62	21.23