

# Irish Stock Exchange Daily Bond Index Report

Monday 28 November, 2016

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## Bond Indices Performance

Index	Close Value 28-Nov-2016	Previous Close Value 25-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.15	118.29	-0.114%	-1.45%	-3.13%	-0.45%	18.15%	5.98	5.94	0.78
All Bond Index (Return)	201.01	201.19	-0.085%	-1.18%	-2.57%	2.63%	101.01%	5.98	5.94	0.78
Under 3 Bond Index (Clean)	89.85	89.87	-0.022%	-0.26%	-0.71%	-3.52%	-10.15%	2.01	2.02	0.00
Under 3 Bond Index (Return)	143.54	143.51	0.015%	0.09%	-0.01%	0.42%	43.54%	2.01	2.02	0.00
Under 5 Bond Index (Clean)	103.15	103.20	-0.047%	-0.35%	-0.89%	-2.71%	3.15%	2.56	2.57	-0.16
Under 5 Bond Index (Return)	168.95	168.97	-0.012%	-0.02%	-0.21%	1.08%	68.95%	2.56	2.57	-0.16
Under 10 Bond Index (Clean)	113.86	113.98	-0.104%	-0.94%	-2.05%	-1.40%	13.86%	4.43	4.42	0.34
Under 10 Bond Index (Return)	189.28	189.42	-0.073%	-0.66%	-1.47%	1.90%	89.28%	4.43	4.42	0.34
5 Plus Bond Index (Clean)	131.14	131.37	-0.175%	-2.44%	-5.12%	2.36%	31.14%	9.08	8.99	1.01
5 Plus Bond Index (Return)	225.65	225.99	-0.152%	-2.21%	-4.68%	4.71%	125.65%	9.08	8.99	1.01
10 Plus Bond Index (Clean)	139.46	139.70	-0.178%	-4.47%	-9.49%	5.84%	39.46%	15.51	15.28	1.54
10 Plus Bond Index (Return)	250.16	250.56	-0.159%	-4.28%	-9.11%	7.63%	150.16%	15.51	15.28	1.54

## 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	105.36	0.62	41	105.98	0.00	6,239	6,679	6718
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.52	0.51	41	110.03	0.00	9,119	9,987	10033
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.49	1.97	163	114.46	0.00	7,700	8,662	8813
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.34	0.66	41	119.00	0.00	6,547	7,747	7790
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.33	2.76	224	119.09	0.00	11,269	13,109	13420
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.60	0.56	41	121.16	0.00	8,082	9,747	9792
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.27	0.57	258	104.83	0.00	5,714	5,958	5990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.87	2.70	253	125.58	0.00	5,570	6,843	6994
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.60	2.38	255	122.97	0.00	7,982	9,626	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.60	3.85	260	141.45	0.00	11,390	15,673	16111
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.90	0.54	197	101.44	0.00	6,780	6,841	6878
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.22	1.30	197	115.52	0.00	8,882	10,145	10260
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.61	1.56	284	106.17	0.00	6,083	6,311	6404



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Nov-2016	Previous Index Price 25-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	105.36	105.37	-0.012%	-0.412%	-0.817%	-4.415%	4.72	0.88	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.54	-0.020%	-0.187%	-0.606%	-2.955%	-0.52	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.49	112.51	-0.018%	-0.200%	-0.640%	-2.379%	-0.46	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.34	118.38	-0.036%	-0.274%	-0.953%	-3.110%	-0.41	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	116.33	116.43	-0.082%	-0.507%	-1.080%	-1.955%	-0.30	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.60	120.71	-0.089%	-0.454%	-1.160%	-1.824%	-0.27	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.33	-0.062%	-0.531%	-1.422%	2.035%	-0.01	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.87	122.97	-0.081%	-1.337%	-2.625%	0.448%	0.24	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.60	120.84	-0.205%	-1.772%	-3.385%	1.236%	0.52	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.60	137.89	-0.208%	-1.844%	-3.933%	0.511%	0.71	6.93	6.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.90	101.15	-0.242%	-2.470%	-5.166%		0.90	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.22	114.44	-0.188%	-3.393%	-6.892%	4.672%	1.25	11.66	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.61	104.78	-0.160%	-6.232%	-13.282%	9.130%	1.79	21.68	21.30

Return Price Performance			Index Price 28-Nov-2016	Previous Index Price 25-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	105.94	0.030%	-0.013%	-4.929%	-4.817%	4.72	0.88	0.89
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.03	110.01	0.014%	0.127%	-3.890%	-3.289%	-0.52	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.46	114.44	0.014%	0.099%	-0.012%	-2.670%	-0.46	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.00	118.99	0.005%	0.108%	-4.876%	-3.512%	-0.41	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.09	119.15	-0.049%	-0.207%	-0.453%	-2.238%	-0.30	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.16	121.23	-0.055%	-0.137%	-4.433%	-2.174%	-0.27	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.89	-0.056%	-0.471%	-1.295%	1.953%	-0.01	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.58	125.64	-0.054%	-1.076%	-2.091%	0.156%	0.24	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.97	123.19	-0.179%	-1.533%	-2.903%	0.956%	0.52	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.45	141.69	-0.171%	-1.511%	-3.256%	0.150%	0.71	6.93	6.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.44	101.68	-0.233%	-2.385%	-4.996%		0.90	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.52	115.71	-0.169%	-3.207%	-6.527%	4.412%	1.25	11.66	11.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.17	106.32	-0.143%	-6.020%	-12.882%	8.789%	1.79	21.68	21.30