

Irish Stock Exchange Daily Bond Index Report

Tuesday 29 November, 2016

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Bond Indices Performance

Index	Close Value 29-Nov-2016	Previous Close Value 28-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.40	118.15	0.212%	-1.24%	-2.93%	-0.23%	18.40%	6.01	5.97	0.74
All Bond Index (Return)	201.45	201.01	0.218%	-0.96%	-2.36%	2.85%	101.45%	6.01	5.97	0.74
Under 3 Bond Index (Clean)	89.85	89.85	0.003%	-0.25%	-0.71%	-3.51%	-10.15%	2.01	2.02	-0.02
Under 3 Bond Index (Return)	143.56	143.54	0.016%	0.10%	0.01%	0.44%	43.56%	2.01	2.02	-0.02
Under 5 Bond Index (Clean)	103.18	103.15	0.025%	-0.32%	-0.87%	-2.68%	3.18%	2.56	2.57	-0.17
Under 5 Bond Index (Return)	169.01	168.95	0.037%	0.02%	-0.18%	1.12%	69.01%	2.56	2.57	-0.17
Under 10 Bond Index (Clean)	114.00	113.86	0.119%	-0.83%	-1.94%	-1.28%	14.00%	4.43	4.42	0.31
Under 10 Bond Index (Return)	189.52	189.28	0.127%	-0.53%	-1.34%	2.03%	89.52%	4.43	4.42	0.31
5 Plus Bond Index (Clean)	131.64	131.14	0.382%	-2.06%	-4.76%	2.75%	31.64%	9.11	9.02	0.98
5 Plus Bond Index (Return)	226.51	225.65	0.382%	-1.84%	-4.31%	5.11%	126.51%	9.11	9.02	0.98
10 Plus Bond Index (Clean)	140.54	139.46	0.780%	-3.73%	-8.78%	6.67%	40.54%	15.57	15.34	1.49
10 Plus Bond Index (Return)	252.11	250.16	0.776%	-3.54%	-8.41%	8.47%	152.11%	15.57	15.34	1.49

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	105.35	0.63	42	105.98	0.00	6,239	6,573	6612
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.52	0.52	42	110.04	0.00	9,119	9,987	10034
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.50	1.98	164	114.48	0.00	7,700	8,663	8815
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.35	0.68	42	119.03	0.00	6,547	7,748	7792
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.41	2.77	225	119.18	0.00	11,269	13,118	13431
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.65	0.58	42	121.23	0.00	8,082	9,751	9797
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.43	0.57	259	105.00	0.00	5,714	5,967	5999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.08	2.71	254	125.79	0.00	5,570	6,855	7006
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.90	2.39	256	123.29	0.00	7,982	9,650	9841
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.95	3.86	261	141.81	0.00	11,390	15,713	16153
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.21	0.54	198	101.76	0.00	6,780	6,862	6899
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.81	1.30	198	116.12	0.00	8,882	10,197	10313
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.87	1.56	285	107.43	0.00	6,083	6,439	6534

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Bond Index Constituent

Clean Price Performance			Index Price 29-Nov-2016	Previous Index Price 28-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	105.35	105.36	-0.007%	-0.419%	-0.824%	-4.421%	4.71	0.88	0.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.52	0.000%	-0.187%	-0.606%	-2.955%	-0.53	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.50	112.49	0.006%	-0.193%	-0.634%	-2.373%	-0.47	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.35	118.34	0.014%	-0.260%	-0.938%	-3.096%	-0.42	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	116.41	116.33	0.069%	-0.439%	-1.012%	-1.888%	-0.32	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.65	120.60	0.041%	-0.413%	-1.119%	-1.783%	-0.29	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.27	0.158%	-0.374%	-1.266%	2.197%	-0.04	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.08	122.87	0.164%	-1.175%	-2.465%	0.613%	0.21	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.90	120.60	0.253%	-1.523%	-3.141%	1.492%	0.48	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.95	137.60	0.254%	-1.594%	-3.688%	0.767%	0.67	6.93	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.21	100.90	0.307%	-2.170%	-4.875%		0.87	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.81	114.22	0.517%	-2.894%	-6.411%	5.212%	1.20	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.87	104.61	1.200%	-5.107%	-12.241%	10.439%	1.74	21.72	21.35

Return Price Performance			Index Price 29-Nov-2016	Previous Index Price 28-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	105.98	0.008%	-0.006%	-4.922%	-4.810%	4.71	0.88	0.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.04	110.03	0.012%	0.139%	-3.878%	-3.278%	-0.53	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.48	114.46	0.017%	0.115%	0.004%	-2.654%	-0.47	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.03	119.00	0.028%	0.135%	-4.850%	-3.485%	-0.42	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.18	119.09	0.077%	-0.130%	-0.376%	-2.162%	-0.32	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	121.16	0.052%	-0.085%	-4.383%	-2.123%	-0.29	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.00	104.83	0.160%	-0.311%	-1.136%	2.116%	-0.04	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.79	125.58	0.170%	-0.908%	-1.925%	0.325%	0.21	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.29	122.97	0.256%	-1.281%	-2.654%	1.215%	0.48	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.81	141.45	0.257%	-1.258%	-3.007%	0.408%	0.67	6.93	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.76	101.44	0.308%	-2.084%	-4.704%		0.87	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.12	115.52	0.517%	-2.707%	-6.044%	4.951%	1.20	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	106.17	1.188%	-4.903%	-11.848%	10.081%	1.74	21.72	21.35