

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 November, 2016

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## Bond Indices Performance

Index	Close Value 30-Nov-2016	Previous Close Value 29-Nov-2016	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	118.43	118.40	0.018%	-1.22%	-2.91%	-0.22%	18.43%	6.00	5.96	0.74
All Bond Index (Return)	201.51	201.45	0.027%	-0.94%	-2.33%	2.88%	101.51%	6.00	5.96	0.74
Under 3 Bond Index (Clean)	89.86	89.85	0.012%	-0.24%	-0.70%	-3.50%	-10.14%	2.01	2.02	-0.03
Under 3 Bond Index (Return)	143.59	143.56	0.024%	0.13%	0.03%	0.46%	43.59%	2.01	2.02	-0.03
Under 5 Bond Index (Clean)	103.20	103.18	0.017%	-0.31%	-0.85%	-2.67%	3.20%	2.56	2.57	-0.19
Under 5 Bond Index (Return)	169.06	169.01	0.029%	0.04%	-0.15%	1.15%	69.06%	2.56	2.57	-0.19
Under 10 Bond Index (Clean)	114.05	114.00	0.045%	-0.78%	-1.89%	-1.23%	14.05%	4.43	4.42	0.30
Under 10 Bond Index (Return)	189.62	189.52	0.053%	-0.48%	-1.29%	2.08%	89.62%	4.43	4.42	0.30
5 Plus Bond Index (Clean)	131.66	131.64	0.018%	-2.05%	-4.74%	2.77%	31.66%	9.10	9.01	0.97
5 Plus Bond Index (Return)	226.57	226.51	0.024%	-1.82%	-4.29%	5.14%	126.57%	9.10	9.01	0.97
10 Plus Bond Index (Clean)	140.34	140.54	-0.143%	-3.86%	-8.91%	6.52%	40.34%	15.55	15.32	1.50
10 Plus Bond Index (Return)	251.76	252.11	-0.136%	-3.67%	-8.53%	8.32%	151.76%	15.55	15.32	1.50

## 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	0.65	43	106.00	0.00	6,239	6,573	6613
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.53	0.53	43	110.06	0.00	9,119	9,988	10036
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.53	1.99	165	114.51	0.00	7,700	8,664	8818
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.37	0.70	43	119.07	0.00	6,547	7,749	7795
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.43	2.79	226	119.21	0.00	11,269	13,120	13434
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.70	0.59	43	121.29	0.00	8,082	9,755	9803
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.57	260	105.04	0.00	5,714	5,969	6002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	123.21	2.73	255	125.93	0.00	5,570	6,862	7014
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.05	2.39	257	123.45	0.00	7,982	9,662	9853
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	138.03	3.88	262	141.90	0.00	11,390	15,722	16163
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.28	0.55	199	101.83	0.00	6,780	6,867	6904
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.81	1.31	199	116.11	0.00	8,882	10,196	10313
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.49	1.57	286	107.05	0.00	6,083	6,416	6511



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Nov-2016	Previous Index Price 29-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	105.35	0.000%	-0.419%	-0.824%	-4.421%	4.69	0.88	0.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.52	0.009%	-0.178%	-0.597%	-2.946%	-0.54	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.53	112.50	0.022%	-0.171%	-0.612%	-2.352%	-0.48	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.37	118.35	0.018%	-0.242%	-0.921%	-3.079%	-0.43	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	116.43	116.41	0.013%	-0.426%	-0.999%	-1.875%	-0.33	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.70	120.65	0.041%	-0.371%	-1.078%	-1.742%	-0.30	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.43	0.034%	-0.341%	-1.233%	2.231%	-0.05	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.21	123.08	0.108%	-1.068%	-2.359%	0.722%	0.19	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.05	120.90	0.127%	-1.399%	-3.018%	1.620%	0.46	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.03	137.95	0.056%	-1.539%	-3.635%	0.823%	0.66	6.93	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.28	101.21	0.066%	-2.105%	-4.812%		0.86	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.81	114.81	-0.007%	-2.901%	-6.418%	5.205%	1.20	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.49	105.87	-0.359%	-5.448%	-12.556%	10.043%	1.75	21.71	21.33

Return Price Performance			Index Price 30-Nov-2016	Previous Index Price 29-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	0.014%	0.008%	-4.908%	-4.796%	4.69	0.88	0.88
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	110.06	110.04	0.020%	0.159%	-3.859%	-3.258%	-0.54	1.84	1.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.51	114.48	0.032%	0.148%	0.037%	-2.622%	-0.48	2.43	2.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	119.07	119.03	0.031%	0.167%	-4.820%	-3.455%	-0.43	2.73	2.74
IE0034074488	3407448	4.5 Treas Bnd 2020	119.21	119.18	0.023%	-0.107%	-0.354%	-2.140%	-0.33	3.15	3.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.23	0.053%	-0.032%	-4.333%	-2.071%	-0.30	3.63	3.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.04	105.00	0.035%	-0.276%	-1.102%	2.152%	-0.05	5.17	5.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.93	125.79	0.114%	-0.795%	-1.813%	0.440%	0.19	5.65	5.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.45	123.29	0.131%	-1.151%	-2.526%	1.348%	0.46	6.53	6.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.90	141.81	0.065%	-1.193%	-2.944%	0.473%	0.66	6.93	6.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.83	101.76	0.069%	-2.017%	-4.639%		0.86	9.02	8.94
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.11	116.12	-0.002%	-2.709%	-6.046%	4.950%	1.20	11.67	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.05	107.43	-0.349%	-5.235%	-12.155%	9.697%	1.75	21.71	21.33