

Irish Stock Exchange Weekly Bond Index Report



Friday 4 November, 2016

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Bond Indices Performance

Index	Close Value 4-Nov-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 28-Oct-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	119.73	-0.13%	-0.13%	-1.84%	0.89%	19.73%	6.11	6.08	0.55
All Bond Index (Return)	203.22	-0.07%	-0.09%	-1.50%	3.75%	103.22%	6.11	6.08	0.55
Under 3 Bond Index (Clean)	90.01	-0.07%	-0.07%	-0.53%	-3.34%	-9.99%	2.07	2.08	-0.41
Under 3 Bond Index (Return)	143.37	0.01%	-0.03%	-0.12%	0.31%	43.37%	2.07	2.08	-0.41
Under 5 Bond Index (Clean)	103.44	-0.07%	-0.07%	-0.61%	-2.44%	3.44%	2.63	2.64	-0.37
Under 5 Bond Index (Return)	168.94	0.01%	-0.02%	-0.21%	1.08%	68.94%	2.63	2.64	-0.37
Under 10 Bond Index (Clean)	114.80	-0.13%	-0.13%	-1.25%	-0.58%	14.80%	4.50	4.50	0.14
Under 10 Bond Index (Return)	190.37	-0.06%	-0.09%	-0.90%	2.49%	90.37%	4.50	4.50	0.14
5 Plus Bond Index (Clean)	134.17	-0.18%	-0.18%	-2.93%	4.73%	34.17%	9.23	9.16	0.79
5 Plus Bond Index (Return)	230.41	-0.13%	-0.15%	-2.67%	6.92%	130.41%	9.23	9.16	0.79
10 Plus Bond Index (Clean)	145.77	-0.15%	-0.15%	-5.39%	10.63%	45.77%	15.73	15.54	1.26
10 Plus Bond Index (Return)	261.02	-0.11%	-0.13%	-5.17%	12.30%	161.02%	15.73	15.54	1.26

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	105.68	0.26	17	105.94	0.00	6,339	6,699	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.64	0.21	17	109.85	0.00	9,231	10,120	10140
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.66	1.68	139	114.33	0.00	7,700	8,675	8804
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.58	0.28	17	118.85	0.00	6,612	7,840	7858
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.79	2.47	200	119.26	0.00	11,269	13,161	13439
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.15	0.23	17	121.38	0.00	8,202	9,936	9955
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.84	0.51	234	105.35	0.00	5,714	5,990	6019
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	124.35	2.45	229	126.80	0.00	5,520	6,863	6998
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	122.50	2.15	231	124.66	0.00	7,982	9,778	9950
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	139.91	3.49	236	143.40	0.00	11,390	15,936	16333
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.47	173	103.54	0.00	6,780	6,988	7020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.85	1.14	173	118.99	0.00	8,882	10,445	10546
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	111.68	1.43	260	113.11	0.00	5,920	6,611	6695

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Nov-2016	Week to Date 28-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.68	-0.10%	-0.10%	-0.51%	-4.12%	-0.50	0.94	0.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	-0.08%	-0.08%	-0.50%	-2.85%	-0.43	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.66	-0.05%	-0.05%	-0.49%	-2.24%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.58	-0.07%	-0.07%	-0.75%	-2.91%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	116.79	-0.11%	-0.11%	-0.69%	-1.57%	-0.34	3.21	3.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	0.00%	0.00%	-0.71%	-1.38%	-0.32	3.69	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.84	0.01%	0.01%	-0.89%	2.59%	-0.10	5.23	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.35	-0.15%	-0.15%	-1.46%	1.65%	0.06	5.72	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.50	-0.22%	-0.22%	-1.86%	2.84%	0.30	6.60	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.91	-0.20%	-0.20%	-2.32%	2.20%	0.50	7.01	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	-0.38%	-0.38%	-3.13%		0.67	9.09	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.85	-0.32%	-0.32%	-3.93%	8.00%	0.98	11.76	11.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	111.68	0.10%	0.10%	-7.42%	16.51%	1.49	21.99	21.67

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Nov-2016	Week to Date 28-Oct-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.94	0.00%	-0.05%	-4.96%	-4.85%	-0.50	0.94	0.95
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.85	0.00%	-0.03%	-4.04%	-3.44%	-0.43	1.90	1.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.33	0.02%	-0.01%	-0.12%	-2.78%	-0.42	2.49	2.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.85	0.03%	-0.01%	-4.99%	-3.63%	-0.37	2.79	2.80
IE0034074488	3407448	4.5 Treas Bnd 2020	119.26	-0.04%	-0.07%	-0.32%	-2.10%	-0.34	3.21	3.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	0.08%	0.04%	-4.26%	-2.00%	-0.32	3.69	3.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.35	0.02%	0.02%	-0.81%	2.45%	-0.10	5.23	5.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.80	-0.09%	-0.12%	-1.14%	1.13%	0.06	5.72	5.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	124.66	-0.16%	-0.18%	-1.57%	2.34%	0.30	6.60	6.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	143.40	-0.12%	-0.15%	-1.92%	1.53%	0.50	7.01	6.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	-0.36%	-0.36%	-3.03%		0.67	9.09	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.99	-0.28%	-0.30%	-3.72%	7.55%	0.98	11.76	11.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	113.11	0.14%	0.12%	-7.19%	15.90%	1.49	21.99	21.67