

Irish Stock Exchange Weekly Bond Index Report

Friday 18 November, 2016

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Bond Indices Performance

Index	Close Value 18-Nov-2016	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 11-Nov-2016	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	117.85	0.05%	-1.70%	-3.38%	-0.70%	17.85%	6.00	5.95	0.78
All Bond Index (Return)	200.33	0.10%	-1.52%	-2.91%	2.28%	100.33%	6.00	5.95	0.78
Under 3 Bond Index (Clean)	89.77	0.00%	-0.35%	-0.80%	-3.61%	-10.24%	2.04	2.04	-0.37
Under 3 Bond Index (Return)	143.23	0.08%	-0.13%	-0.22%	0.21%	43.23%	2.04	2.04	-0.37
Under 5 Bond Index (Clean)	103.03	-0.04%	-0.47%	-1.01%	-2.82%	3.03%	2.59	2.59	-0.29
Under 5 Bond Index (Return)	168.55	0.05%	-0.26%	-0.45%	0.84%	68.55%	2.59	2.59	-0.29
Under 10 Bond Index (Clean)	113.58	-0.02%	-1.19%	-2.30%	-1.64%	13.58%	4.45	4.43	0.34
Under 10 Bond Index (Return)	188.63	0.00%	-1.00%	-1.80%	1.55%	88.63%	4.45	4.43	0.34
5 Plus Bond Index (Clean)	130.64	0.14%	-2.81%	-5.48%	1.98%	30.64%	9.10	9.01	1.06
5 Plus Bond Index (Return)	224.66	0.15%	-2.64%	-5.09%	4.25%	124.66%	9.10	9.01	1.06
10 Plus Bond Index (Clean)	139.06	0.47%	-4.74%	-9.75%	5.54%	39.06%	15.54	15.30	1.56
10 Plus Bond Index (Return)	249.32	0.72%	-4.60%	-9.42%	7.27%	149.32%	15.54	15.30	1.56

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	105.48	0.47	31	105.95	0.00	6,339	6,687	6716
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	109.41	0.38	31	109.79	0.00	9,127	9,985	10020
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	112.30	1.84	153	114.14	0.00	7,700	8,647	8789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	118.13	0.50	31	118.63	0.00	6,612	7,810	7844
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	116.18	2.64	214	118.82	0.00	11,269	13,092	13389
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	120.37	0.43	31	120.79	0.00	8,082	9,728	9762
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.54	248	104.21	0.00	5,714	5,923	5954
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.48	2.60	243	125.07	0.00	5,520	6,760	6903
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	2.28	245	122.58	0.00	7,982	9,602	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.05	3.70	250	140.74	0.00	11,390	15,610	16031
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.29	0.51	187	100.80	0.00	6,780	6,800	6834
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.67	1.23	187	114.90	0.00	8,882	10,096	10205
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.64	1.50	274	106.14	0.00	6,025	6,304	6395

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Nov-2016	Week to Date 11-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.48	-0.08%	-0.29%	-0.70%	-4.30%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.41	-0.01%	-0.29%	-0.71%	-3.05%	-0.41	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	112.30	0.02%	-0.37%	-0.81%	-2.55%	-0.35	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.13	0.05%	-0.44%	-1.12%	-3.28%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	116.18	-0.07%	-0.64%	-1.21%	-2.08%	-0.23	3.18	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.37	-0.11%	-0.65%	-1.35%	-2.01%	-0.19	3.66	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	0.03%	-1.11%	-1.99%	1.44%	0.11	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.48	-0.09%	-1.66%	-2.94%	0.12%	0.31	5.67	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	0.05%	-2.01%	-3.62%	0.99%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.05	0.00%	-2.24%	-4.32%	0.11%	0.78	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.29	0.08%	-3.06%	-5.74%		0.97	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.67	0.27%	-3.86%	-7.34%	4.17%	1.29	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.64	0.76%	-6.20%	-13.25%	9.16%	1.79	21.70	21.32

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Nov-2016	Week to Date 11-Nov-2016	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.95	0.02%	-0.04%	-4.95%	-4.84%	-0.53	0.90	0.91
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.79	0.07%	-0.09%	-4.10%	-3.50%	-0.41	1.86	1.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	0.09%	-0.18%	-0.29%	-2.94%	-0.35	2.45	2.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.63	0.14%	-0.20%	-5.17%	-3.81%	-0.31	2.75	2.76
IE0034074488	3407448	4.5 Treas Bnd 2020	118.82	0.01%	-0.44%	-0.68%	-2.46%	-0.23	3.18	3.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.79	-0.03%	-0.44%	-4.73%	-2.47%	-0.19	3.66	3.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	-0.06%	-1.07%	-1.88%	1.34%	0.11	5.20	5.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.07	-0.15%	-1.47%	-2.48%	-0.25%	0.31	5.67	5.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.58	-0.03%	-1.85%	-3.21%	0.64%	0.56	6.55	6.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.74	-0.05%	-2.00%	-3.74%	-0.35%	0.78	6.95	6.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.80	-0.04%	-3.00%	-5.60%		0.97	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.90	0.22%	-3.72%	-7.03%	3.86%	1.29	11.68	11.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.14	1.51%	-6.04%	-12.90%	8.77%	1.79	21.70	21.32