

Irish Stock Exchange Daily Bond Index Report

Thursday 2 November, 2017

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Bond Indices Performance

Index	Close Value 02-Nov-2017	Previous Close Value 01-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.50	116.63	-0.116%	-0.10%	0.45%	-1.95%	16.50%	6.31	6.27	0.73
All Bond Index (Return)	204.38	204.59	-0.107%	-0.09%	0.72%	0.82%	104.38%	6.31	6.27	0.73
Under 3 Bond Index (Clean)	86.10	86.14	-0.048%	-0.07%	-0.27%	-3.91%	-13.90%	1.95	1.96	-0.56
Under 3 Bond Index (Return)	143.36	143.41	-0.036%	-0.04%	0.14%	-0.24%	43.36%	1.95	1.96	-0.56
Under 5 Bond Index (Clean)	99.47	99.51	-0.048%	-0.06%	-0.18%	-3.49%	-0.54%	2.45	2.46	-0.42
Under 5 Bond Index (Return)	169.14	169.21	-0.038%	-0.04%	0.16%	-0.17%	69.14%	2.45	2.46	-0.42
Under 10 Bond Index (Clean)	111.52	111.60	-0.072%	-0.07%	0.13%	-2.42%	11.52%	4.18	4.18	0.09
Under 10 Bond Index (Return)	191.53	191.65	-0.062%	-0.05%	0.43%	0.51%	91.53%	4.18	4.18	0.09
5 Plus Bond Index (Clean)	132.01	132.24	-0.173%	-0.14%	0.92%	-0.48%	32.01%	9.55	9.46	0.98
5 Plus Bond Index (Return)	232.87	233.25	-0.164%	-0.12%	1.14%	1.82%	132.87%	9.55	9.46	0.98
10 Plus Bond Index (Clean)	141.18	141.62	-0.308%	-0.23%	1.86%	-0.51%	41.18%	15.58	15.35	1.48
10 Plus Bond Index (Return)	258.89	259.67	-0.300%	-0.22%	2.02%	1.55%	158.89%	15.58	15.35	1.48

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.90	0.19	15	105.08	0.00	8,835	9,268	9284
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.14	1.65	137	109.80	0.00	7,282	7,875	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.74	0.24	15	112.99	0.00	6,144	6,927	6942
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.48	2.44	198	114.92	0.00	10,926	12,290	12557
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.46	0.21	15	116.66	0.00	7,808	9,092	9108
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.51	0.51	232	105.02	0.00	6,828	7,136	7170
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.31	0.00	22	100.31	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	2.43	227	123.57	0.00	6,308	7,642	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.61	2.13	229	122.74	0.00	8,031	9,686	9857
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.49	3.46	234	139.95	0.00	11,490	15,683	16081
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.40	0.47	171	103.87	0.00	10,519	10,877	10926
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.71	1.12	171	116.83	0.00	9,217	10,664	10768
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.82	0.80	171	103.61	0.00	4,618	4,748	4784
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.25	1.41	257	106.66	0.00	7,369	7,756	7859

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Nov-2017	Previous Index Price 01-Nov-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.90	104.95	-0.054%	-0.090%	-0.346%	-3.894%	-0.63	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	108.19	-0.040%	-0.053%	-0.315%	-3.722%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.81	-0.056%	-0.070%	-0.339%	-4.597%	-0.59	1.90	1.91
IE0034074488	3407448	4.5 Treas Bnd 2020	112.48	112.53	-0.043%	-0.054%	-0.171%	-3.396%	-0.55	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.52	-0.051%	-0.066%	-0.112%	-3.699%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.51	104.55	-0.040%	-0.018%	0.182%	-0.377%	-0.23	4.28	4.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.31	100.37	-0.063%	-0.054%			-0.06	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	121.25	-0.092%	-0.084%	0.044%	-2.160%	-0.03	4.89	4.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.61	120.70	-0.079%	-0.079%	0.308%	-0.930%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.49	136.64	-0.110%	-0.105%	0.469%	-1.698%	0.36	6.28	6.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.40	103.53	-0.117%	-0.088%	1.069%	0.997%	0.59	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.71	115.95	-0.212%	-0.148%	1.398%	0.222%	1.05	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.82	103.18	-0.348%	-0.236%	1.943%		1.53	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.25	105.69	-0.415%	-0.347%	2.439%	-2.157%	1.76	21.18	20.82

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 02-Nov-2017	Previous Index Price 01-Nov-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.08	105.13	-0.043%	-0.066%	-4.058%	-4.512%	-0.63	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.83	-0.027%	-0.029%	0.062%	-4.255%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.99	113.03	-0.042%	-0.042%	-4.830%	-5.337%	-0.59	1.90	1.91
IE0034074488	3407448	4.5 Treas Bnd 2020	114.92	114.96	-0.031%	-0.031%	0.197%	-3.904%	-0.55	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.66	116.71	-0.039%	-0.043%	-3.846%	-4.321%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.02	105.06	-0.038%	-0.014%	0.252%	-0.496%	-0.23	4.28	4.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.31	100.37	-0.063%	-0.054%			-0.06	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.57	123.67	-0.082%	-0.066%	0.338%	-2.597%	-0.03	4.89	4.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.74	122.83	-0.070%	-0.063%	0.563%	-1.344%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.95	140.08	-0.096%	-0.081%	0.821%	-2.246%	0.36	6.28	6.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.87	103.99	-0.114%	-0.083%	1.156%	0.837%	0.59	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.83	117.07	-0.205%	-0.135%	1.581%	-0.108%	1.05	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.61	103.97	-0.341%	-0.225%	2.087%		1.53	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.66	107.09	-0.405%	-0.332%	2.589%	-2.418%	1.76	21.18	20.82