

Irish Stock Exchange Daily Bond Index Report

Friday 3 November, 2017

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Bond Indices Performance

Index	Close Value 03-Nov-2017	Previous Close Value 02-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.58	116.50	0.075%	-0.03%	0.52%	-1.88%	16.58%	6.32	6.27	0.72
All Bond Index (Return)	204.54	204.38	0.082%	0.00%	0.80%	0.90%	104.54%	6.32	6.27	0.72
Under 3 Bond Index (Clean)	86.09	86.10	-0.003%	-0.07%	-0.27%	-3.91%	-13.91%	1.95	1.96	-0.57
Under 3 Bond Index (Return)	143.37	143.36	0.008%	-0.03%	0.15%	-0.23%	43.37%	1.95	1.96	-0.57
Under 5 Bond Index (Clean)	99.46	99.47	-0.003%	-0.06%	-0.18%	-3.49%	-0.54%	2.45	2.46	-0.42
Under 5 Bond Index (Return)	169.15	169.14	0.007%	-0.03%	0.17%	-0.16%	69.15%	2.45	2.46	-0.42
Under 10 Bond Index (Clean)	111.55	111.52	0.028%	-0.05%	0.16%	-2.39%	11.55%	4.18	4.18	0.08
Under 10 Bond Index (Return)	191.60	191.53	0.037%	-0.02%	0.46%	0.55%	91.60%	4.18	4.18	0.08
5 Plus Bond Index (Clean)	132.20	132.01	0.141%	0.00%	1.06%	-0.34%	32.20%	9.56	9.47	0.96
5 Plus Bond Index (Return)	233.21	232.87	0.146%	0.02%	1.29%	1.97%	133.21%	9.56	9.47	0.96
10 Plus Bond Index (Clean)	141.57	141.18	0.279%	0.05%	2.14%	-0.23%	41.57%	15.58	15.36	1.46
10 Plus Bond Index (Return)	259.62	258.89	0.282%	0.06%	2.31%	1.84%	159.62%	15.58	15.36	1.46

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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.89	0.20	16	105.09	0.00	8,835	9,267	9284
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.14	1.66	138	109.80	0.00	7,282	7,874	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.74	0.26	16	113.00	0.00	6,144	6,927	6943
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.48	2.45	199	114.93	0.00	10,926	12,289	12557
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.46	0.22	16	116.68	0.00	7,808	9,092	9109
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.49	0.51	233	105.00	0.00	6,828	7,134	7169
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.35	0.00	23	100.35	0.00	4,000	4,014	4014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	2.44	228	123.62	0.00	6,308	7,645	7799
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.65	2.14	230	122.80	0.00	8,031	9,690	9862
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.56	3.48	235	140.04	0.00	11,490	15,692	16091
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.54	0.47	172	104.01	0.00	10,519	10,891	10941
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.92	1.13	172	117.05	0.00	9,217	10,684	10788
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.11	0.80	172	103.91	0.00	4,618	4,761	4798
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.68	1.41	258	107.09	0.00	7,369	7,787	7891

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Bond Index Constituent

Clean Price Performance			Index Price 03-Nov-2017	Previous Index Price 02-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.89	104.90	-0.007%	-0.096%	-0.352%	-3.900%	-0.64	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	108.14	-0.006%	-0.058%	-0.321%	-3.728%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.74	-0.002%	-0.072%	-0.340%	-4.598%	-0.59	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.48	112.48	-0.004%	-0.059%	-0.176%	-3.400%	-0.56	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.46	-0.001%	-0.067%	-0.113%	-3.700%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	104.51	-0.024%	-0.042%	0.158%	-0.400%	-0.23	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.31	0.044%	-0.010%			-0.07	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.14	0.038%	-0.046%	0.082%	-2.123%	-0.04	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	120.61	0.040%	-0.039%	0.348%	-0.890%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.56	136.49	0.056%	-0.049%	0.526%	-1.642%	0.35	6.28	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	103.40	0.131%	0.043%	1.201%	1.129%	0.57	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	115.71	0.185%	0.037%	1.585%	0.407%	1.04	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	102.82	0.285%	0.049%	2.234%		1.52	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.68	105.25	0.406%	0.058%	2.855%	-1.760%	1.74	21.20	20.83

Return Price Performance			Index Price 03-Nov-2017	Previous Index Price 02-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.09	105.08	0.005%	-0.061%	-4.054%	-4.507%	-0.64	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.80	0.005%	-0.024%	0.067%	-4.250%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	112.99	0.013%	-0.028%	-4.817%	-5.324%	-0.59	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.93	114.92	0.006%	-0.025%	0.203%	-3.898%	-0.56	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	116.66	0.011%	-0.032%	-3.835%	-4.310%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.00	105.02	-0.021%	-0.035%	0.231%	-0.516%	-0.23	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.31	0.044%	-0.010%			-0.07	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.62	123.57	0.046%	-0.019%	0.384%	-2.552%	-0.04	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.80	122.74	0.046%	-0.016%	0.610%	-1.298%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.04	139.95	0.066%	-0.016%	0.888%	-2.181%	0.35	6.28	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.01	103.87	0.133%	0.050%	1.290%	0.971%	0.57	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.05	116.83	0.189%	0.054%	1.773%	0.081%	1.04	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.91	103.61	0.288%	0.062%	2.380%		1.52	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.09	106.66	0.406%	0.073%	3.006%	-2.022%	1.74	21.20	20.83