

Irish Stock Exchange Daily Bond Index Report

Monday 6 November, 2017

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Bond Indices Performance

Index	Close Value 06-Nov-2017	Previous Close Value 03-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.67	116.58	0.074%	0.05%	0.60%	-1.81%	16.67%	6.32	6.28	0.71
All Bond Index (Return)	204.74	204.54	0.097%	0.09%	0.90%	1.00%	104.74%	6.32	6.28	0.71
Under 3 Bond Index (Clean)	86.10	86.09	0.008%	-0.06%	-0.26%	-3.91%	-13.90%	1.94	1.96	-0.58
Under 3 Bond Index (Return)	143.43	143.37	0.043%	0.01%	0.19%	-0.19%	43.43%	1.94	1.96	-0.58
Under 5 Bond Index (Clean)	99.48	99.46	0.022%	-0.04%	-0.16%	-3.47%	-0.52%	2.45	2.46	-0.44
Under 5 Bond Index (Return)	169.24	169.15	0.051%	0.02%	0.22%	-0.11%	69.24%	2.45	2.46	-0.44
Under 10 Bond Index (Clean)	111.60	111.55	0.043%	0.00%	0.20%	-2.35%	11.60%	4.18	4.18	0.07
Under 10 Bond Index (Return)	191.73	191.60	0.068%	0.05%	0.53%	0.62%	91.73%	4.18	4.18	0.07
5 Plus Bond Index (Clean)	132.35	132.20	0.116%	0.12%	1.18%	-0.23%	32.35%	9.56	9.47	0.95
5 Plus Bond Index (Return)	233.53	233.21	0.135%	0.16%	1.43%	2.11%	133.53%	9.56	9.47	0.95
10 Plus Bond Index (Clean)	141.87	141.57	0.207%	0.25%	2.35%	-0.02%	41.87%	15.59	15.36	1.45
10 Plus Bond Index (Return)	260.20	259.62	0.220%	0.28%	2.53%	2.06%	160.20%	15.59	15.36	1.45

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	104.88	0.23	19	105.12	0.00	8,835	9,266	9287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.14	1.70	141	109.84	0.00	7,282	7,874	7998
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.74	0.31	19	113.04	0.00	6,144	6,926	6945
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.50	2.49	202	114.99	0.00	10,926	12,292	12564
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.48	0.26	19	116.74	0.00	7,808	9,094	9115
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.56	0.52	236	105.08	0.00	6,828	7,139	7174
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.44	0.00	26	100.44	0.00	4,000	4,018	4018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.26	2.47	231	123.73	0.00	6,308	7,649	7805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.71	2.17	233	122.88	0.00	8,031	9,694	9869
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.64	3.52	238	140.16	0.00	11,490	15,701	16105
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.66	0.48	175	104.14	0.00	10,519	10,903	10954
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.12	1.15	175	117.27	0.00	9,217	10,702	10808
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.40	0.82	175	104.22	0.00	4,618	4,775	4812
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.90	1.43	261	107.33	0.00	7,369	7,803	7909

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Bond Index Constituent

Clean Price Performance			Index Price 06-Nov-2017	Previous Index Price 03-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	104.88	104.89	-0.006%	-0.102%	-0.358%	-3.906%	-0.65	0.94	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	108.14	0.004%	-0.055%	-0.317%	-3.724%	-0.62	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.74	-0.004%	-0.076%	-0.345%	-4.602%	-0.60	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.50	112.48	0.019%	-0.040%	-0.157%	-3.382%	-0.57	2.32	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.48	116.46	0.021%	-0.045%	-0.092%	-3.679%	-0.54	2.81	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.56	104.49	0.071%	0.029%	0.229%	-0.330%	-0.24	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.44	100.35	0.092%	0.082%			-0.09	4.94	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.26	121.19	0.059%	0.013%	0.141%	-2.065%	-0.06	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.71	120.65	0.047%	0.008%	0.395%	-0.844%	0.13	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.64	136.56	0.057%	0.008%	0.583%	-1.586%	0.34	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.66	103.54	0.113%	0.156%	1.316%	1.243%	0.56	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.12	115.92	0.170%	0.207%	1.758%	0.578%	1.02	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.40	103.11	0.285%	0.334%	2.525%		1.50	16.70	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.90	105.68	0.209%	0.267%	3.070%	-1.554%	1.73	21.20	20.84

Return Price Performance			Index Price 06-Nov-2017	Previous Index Price 03-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	105.12	105.09	0.029%	-0.031%	-4.026%	-4.479%	-0.65	0.94	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.84	109.80	0.036%	0.013%	0.104%	-4.215%	-0.62	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.04	113.00	0.038%	0.010%	-4.781%	-5.288%	-0.60	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.99	114.93	0.050%	0.025%	0.254%	-3.850%	-0.57	2.32	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.74	116.68	0.057%	0.025%	-3.781%	-4.256%	-0.54	2.81	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.08	105.00	0.076%	0.041%	0.307%	-0.441%	-0.24	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.44	100.35	0.092%	0.082%			-0.09	4.94	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.73	123.62	0.084%	0.065%	0.469%	-2.470%	-0.06	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.88	122.80	0.069%	0.053%	0.679%	-1.230%	0.13	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.16	140.04	0.087%	0.071%	0.975%	-2.096%	0.34	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.14	104.01	0.120%	0.170%	1.412%	1.092%	0.56	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.27	117.05	0.185%	0.239%	1.962%	0.267%	1.02	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.22	103.91	0.296%	0.358%	2.684%		1.50	16.70	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.33	107.09	0.221%	0.294%	3.234%	-1.805%	1.73	21.20	20.84