

Irish Stock Exchange Daily Bond Index Report

Friday 10 November, 2017

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Bond Indices Performance

Index	Close Value 10-Nov-2017	Previous Close Value 09-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.14	116.43	-0.249%	-0.41%	0.14%	-2.26%	16.14%	6.34	6.29	0.78
All Bond Index (Return)	203.88	204.37	-0.238%	-0.33%	0.47%	0.57%	103.88%	6.34	6.29	0.78
Under 3 Bond Index (Clean)	86.00	86.03	-0.028%	-0.17%	-0.38%	-4.01%	-14.00%	1.93	1.94	-0.56
Under 3 Bond Index (Return)	143.34	143.36	-0.015%	-0.06%	0.13%	-0.26%	43.34%	1.93	1.94	-0.56
Under 5 Bond Index (Clean)	99.36	99.40	-0.040%	-0.16%	-0.28%	-3.59%	-0.64%	2.43	2.44	-0.41
Under 5 Bond Index (Return)	169.10	169.15	-0.030%	-0.06%	0.14%	-0.19%	69.10%	2.43	2.44	-0.41
Under 10 Bond Index (Clean)	111.29	111.44	-0.136%	-0.28%	-0.08%	-2.62%	11.29%	4.19	4.18	0.13
Under 10 Bond Index (Return)	191.26	191.50	-0.126%	-0.19%	0.29%	0.37%	91.26%	4.19	4.18	0.13
5 Plus Bond Index (Clean)	131.37	131.93	-0.422%	-0.62%	0.43%	-0.97%	31.37%	9.57	9.47	1.03
5 Plus Bond Index (Return)	231.89	232.84	-0.409%	-0.55%	0.71%	1.39%	131.89%	9.57	9.47	1.03
10 Plus Bond Index (Clean)	140.14	141.17	-0.733%	-0.97%	1.10%	-1.24%	40.14%	15.63	15.39	1.53
10 Plus Bond Index (Return)	257.11	258.97	-0.720%	-0.91%	1.32%	0.85%	157.11%	15.63	15.39	1.53

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	104.79	0.28	23	105.07	0.00	8,835	9,258	9283
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.04	1.75	145	109.79	0.00	7,282	7,867	7994
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.60	0.37	23	112.97	0.00	6,144	6,918	6941
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.36	2.54	206	114.90	0.00	10,926	12,277	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.33	0.32	23	116.64	0.00	7,808	9,082	9107
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.40	0.53	240	104.92	0.00	6,828	7,128	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.28	0.00	30	100.28	0.00	4,000	4,011	4011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.81	2.51	235	123.32	0.00	6,308	7,621	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.14	2.21	237	122.35	0.00	8,031	9,649	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.97	3.58	242	139.55	0.00	11,490	15,623	16035
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.06	0.49	179	103.55	0.00	11,319	11,666	11721
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.29	1.18	179	116.47	0.00	9,217	10,626	10734
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.21	0.83	179	103.04	0.00	4,618	4,719	4758
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.86	1.45	265	105.31	0.00	7,819	8,120	8234

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Bond Index Constituent

Clean Price Performance			Index Price 10-Nov-2017	Previous Index Price 09-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	104.79	104.81	-0.020%	-0.194%	-0.450%	-3.995%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.04	108.06	-0.017%	-0.149%	-0.411%	-3.815%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.60	112.64	-0.030%	-0.196%	-0.464%	-4.717%	-0.59	1.87	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	112.36	112.40	-0.033%	-0.162%	-0.279%	-3.500%	-0.55	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.33	116.37	-0.035%	-0.178%	-0.224%	-3.806%	-0.52	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.40	104.48	-0.080%	-0.126%	0.074%	-0.484%	-0.21	4.26	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.28	100.39	-0.110%	-0.080%			-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	121.05	-0.198%	-0.359%	-0.231%	-2.429%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.14	120.41	-0.225%	-0.463%	-0.078%	-1.311%	0.20	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.97	136.35	-0.282%	-0.483%	0.089%	-2.069%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	103.37	-0.293%	-0.416%	0.737%	0.665%	0.63	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	115.78	-0.421%	-0.505%	1.035%	-0.137%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.21	102.91	-0.685%	-0.830%	1.337%		1.57	16.66	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.86	105.08	-1.166%	-1.665%	1.083%	-3.452%	1.82	21.11	20.74

Return Price Performance			Index Price 10-Nov-2017	Previous Index Price 09-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	105.07	105.08	-0.008%	-0.076%	-4.068%	-4.522%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.79	-0.005%	-0.036%	0.055%	-4.262%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.97	112.99	-0.016%	-0.052%	-4.840%	-5.347%	-0.59	1.87	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	114.92	-0.021%	-0.050%	0.178%	-3.923%	-0.55	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.64	116.67	-0.023%	-0.060%	-3.862%	-4.337%	-0.52	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	105.01	-0.078%	-0.105%	0.161%	-0.586%	-0.21	4.26	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.28	100.39	-0.110%	-0.080%			-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.32	123.55	-0.185%	-0.265%	0.137%	-2.792%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	122.61	-0.213%	-0.379%	0.244%	-1.657%	0.20	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.55	139.92	-0.264%	-0.366%	0.535%	-2.524%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	103.86	-0.290%	-0.389%	0.846%	0.528%	0.63	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.47	116.95	-0.411%	-0.444%	1.267%	-0.416%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.04	103.74	-0.675%	-0.778%	1.521%		1.57	16.66	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.31	106.53	-1.145%	-1.592%	1.292%	-3.652%	1.82	21.11	20.74