

Irish Stock Exchange Daily Bond Index Report

Thursday 16 November, 2017

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Bond Indices Performance

Index	Close Value 16-Nov-2017	Previous Close Value 15-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.35	116.43	-0.064%	-0.23%	0.32%	-2.07%	16.35%	6.35	6.30	0.75
All Bond Index (Return)	204.36	204.47	-0.055%	-0.09%	0.71%	0.81%	104.36%	6.35	6.30	0.75
Under 3 Bond Index (Clean)	85.94	85.98	-0.045%	-0.24%	-0.45%	-4.08%	-14.06%	1.91	1.92	-0.57
Under 3 Bond Index (Return)	143.34	143.39	-0.033%	-0.06%	0.13%	-0.26%	43.34%	1.91	1.92	-0.57
Under 5 Bond Index (Clean)	99.33	99.37	-0.039%	-0.19%	-0.31%	-3.62%	-0.67%	2.42	2.43	-0.43
Under 5 Bond Index (Return)	169.14	169.19	-0.030%	-0.04%	0.16%	-0.16%	69.14%	2.42	2.43	-0.43
Under 10 Bond Index (Clean)	111.39	111.43	-0.038%	-0.19%	0.01%	-2.53%	11.39%	4.18	4.17	0.10
Under 10 Bond Index (Return)	191.54	191.60	-0.028%	-0.05%	0.44%	0.52%	91.54%	4.18	4.17	0.10
5 Plus Bond Index (Clean)	131.86	131.97	-0.083%	-0.25%	0.81%	-0.60%	31.86%	9.57	9.48	0.99
5 Plus Bond Index (Return)	232.83	233.01	-0.075%	-0.14%	1.12%	1.80%	132.83%	9.57	9.48	0.99
10 Plus Bond Index (Clean)	140.96	141.20	-0.175%	-0.39%	1.70%	-0.67%	40.96%	15.63	15.41	1.50
10 Plus Bond Index (Return)	258.68	259.11	-0.168%	-0.30%	1.94%	1.47%	158.68%	15.63	15.41	1.50

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	104.69	0.36	29	105.05	0.00	8,835	9,250	9281
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.94	1.82	151	109.76	0.00	7,282	7,860	7993
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.51	0.47	29	112.97	0.00	6,129	6,895	6924
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.29	2.61	212	114.91	0.00	10,906	12,247	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.28	0.40	29	116.68	0.00	7,764	9,027	9058
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.51	0.54	246	105.04	0.00	6,828	7,135	7172
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.42	0.00	36	100.42	0.00	4,000	4,017	4017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.96	2.58	241	123.54	0.00	6,308	7,631	7793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.36	2.26	243	122.63	0.00	8,031	9,666	9848
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	3.67	248	139.98	0.00	11,490	15,663	16085
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.50	0.51	185	104.00	0.00	11,319	11,715	11772
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.71	1.22	185	116.93	0.00	9,217	10,664	10776
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.97	0.86	185	103.83	0.00	4,653	4,791	4831
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.67	1.49	271	106.15	0.00	7,819	8,184	8300

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Bond Index Constituent

Clean Price Performance			Index Price 16-Nov-2017	Previous Index Price 15-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	104.69	104.74	-0.044%	-0.284%	-0.540%	-4.081%	-0.63	0.91	0.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.94	108.00	-0.055%	-0.238%	-0.500%	-3.900%	-0.60	1.54	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.51	112.56	-0.052%	-0.281%	-0.549%	-4.798%	-0.59	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.29	112.34	-0.042%	-0.222%	-0.339%	-3.558%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.28	116.32	-0.038%	-0.219%	-0.265%	-3.846%	-0.54	2.78	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.51	104.52	-0.018%	-0.023%	0.177%	-0.381%	-0.24	4.24	4.25
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.42	100.44	-0.016%	0.061%			-0.09	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.96	121.00	-0.030%	-0.232%	-0.104%	-2.305%	-0.03	4.86	4.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.36	120.41	-0.034%	-0.279%	0.106%	-1.129%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.36	-0.030%	-0.231%	0.343%	-1.821%	0.36	6.24	6.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.50	103.54	-0.045%	0.002%	1.160%	1.088%	0.58	8.14	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.71	115.86	-0.130%	-0.145%	1.400%	0.224%	1.05	10.95	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.97	103.08	-0.113%	-0.090%	2.092%		1.52	16.66	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.67	104.95	-0.270%	-0.898%	1.873%	-2.698%	1.78	21.12	20.76

Return Price Performance			Index Price 16-Nov-2017	Previous Index Price 15-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	105.05	105.08	-0.031%	-0.095%	-4.087%	-4.540%	-0.63	0.91	0.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.81	-0.043%	-0.058%	0.033%	-4.283%	-0.60	1.54	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.97	113.02	-0.037%	-0.051%	-4.839%	-5.346%	-0.59	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	114.91	114.94	-0.030%	-0.045%	0.183%	-3.918%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	116.71	-0.027%	-0.031%	-3.834%	-4.309%	-0.54	2.78	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.04	105.06	-0.016%	0.010%	0.277%	-0.471%	-0.24	4.24	4.25
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.42	100.44	-0.016%	0.061%			-0.09	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	123.56	-0.020%	-0.089%	0.314%	-2.620%	-0.03	4.86	4.86
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.63	122.66	-0.025%	-0.153%	0.472%	-1.433%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.98	140.01	-0.019%	-0.056%	0.847%	-2.221%	0.36	6.24	6.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.00	104.05	-0.042%	0.044%	1.285%	0.965%	0.58	8.14	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.93	117.07	-0.124%	-0.054%	1.663%	-0.027%	1.05	10.95	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.83	103.94	-0.108%	-0.017%	2.300%		1.52	16.66	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.15	106.43	-0.260%	-0.804%	2.104%	-2.880%	1.78	21.12	20.76