

Irish Stock Exchange Daily Bond Index Report

Monday 20 November, 2017

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Bond Indices Performance

Index	Close Value 20-Nov-2017	Previous Close Value 17-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.36	116.36	0.006%	-0.22%	0.33%	-2.07%	16.36%	6.34	6.30	0.75
All Bond Index (Return)	204.44	204.38	0.030%	-0.05%	0.75%	0.85%	104.44%	6.34	6.30	0.75
Under 3 Bond Index (Clean)	85.93	85.94	-0.009%	-0.26%	-0.46%	-4.09%	-14.07%	1.91	1.92	-0.58
Under 3 Bond Index (Return)	143.39	143.35	0.026%	-0.02%	0.16%	-0.22%	43.39%	1.91	1.92	-0.58
Under 5 Bond Index (Clean)	99.32	99.33	-0.008%	-0.21%	-0.33%	-3.63%	-0.68%	2.41	2.42	-0.43
Under 5 Bond Index (Return)	169.19	169.15	0.021%	-0.01%	0.19%	-0.14%	69.19%	2.41	2.42	-0.43
Under 10 Bond Index (Clean)	111.37	111.39	-0.013%	-0.21%	0.00%	-2.54%	11.37%	4.17	4.17	0.09
Under 10 Bond Index (Return)	191.58	191.56	0.014%	-0.03%	0.46%	0.54%	91.58%	4.17	4.17	0.09
5 Plus Bond Index (Clean)	131.90	131.87	0.017%	-0.23%	0.83%	-0.57%	31.90%	9.57	9.48	0.99
5 Plus Bond Index (Return)	232.95	232.87	0.037%	-0.09%	1.18%	1.85%	132.95%	9.57	9.48	0.99
10 Plus Bond Index (Clean)	141.11	140.99	0.084%	-0.28%	1.81%	-0.56%	41.11%	15.64	15.41	1.49
10 Plus Bond Index (Return)	259.01	258.75	0.099%	-0.18%	2.07%	1.60%	159.01%	15.64	15.41	1.49

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	104.67	0.41	33	105.08	0.00	8,835	9,247	9283
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.95	1.87	155	109.82	0.00	7,282	7,861	7997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.50	0.53	33	113.03	0.00	6,129	6,895	6928
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.28	2.66	216	114.94	0.00	10,906	12,245	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.26	0.45	33	116.71	0.00	7,764	9,026	9061
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.49	0.55	250	105.03	0.00	6,828	7,134	7171
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.43	0.00	40	100.43	0.00	4,000	4,017	4017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.93	2.62	245	123.55	0.00	6,308	7,629	7794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.33	2.30	247	122.63	0.00	8,031	9,664	9848
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.25	3.73	252	139.98	0.00	11,490	15,656	16084
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.52	0.52	189	104.04	0.00	11,319	11,718	11776
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.74	1.24	189	116.99	0.00	9,217	10,668	10782
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.01	0.88	189	103.89	0.00	4,653	4,793	4833
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.93	1.51	275	106.43	0.00	7,819	8,204	8322

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Bond Index Constituent

Clean Price Performance			Index Price 20-Nov-2017	Previous Index Price 17-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	104.67	104.68	-0.011%	-0.306%	-0.561%	-4.102%	-0.63	0.90	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.95	107.96	-0.011%	-0.230%	-0.492%	-3.893%	-0.62	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.51	-0.012%	-0.288%	-0.556%	-4.805%	-0.61	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.28	112.28	-0.004%	-0.237%	-0.354%	-3.573%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.27	-0.010%	-0.238%	-0.284%	-3.864%	-0.54	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	104.49	-0.006%	-0.041%	0.159%	-0.399%	-0.23	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.43	100.43	0.009%	0.072%			-0.09	4.90	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.93	120.95	-0.017%	-0.258%	-0.130%	-2.331%	-0.03	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.33	120.36	-0.028%	-0.308%	0.077%	-1.157%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.25	136.29	-0.027%	-0.277%	0.296%	-1.867%	0.36	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	103.52	0.003%	0.028%	1.187%	1.114%	0.57	8.14	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.74	115.72	0.018%	-0.115%	1.431%	0.255%	1.05	10.94	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.01	102.94	0.066%	-0.049%	2.135%		1.52	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.93	104.74	0.180%	-0.652%	2.125%	-2.457%	1.77	21.13	20.76

Return Price Performance			Index Price 20-Nov-2017	Previous Index Price 17-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	105.08	105.05	0.024%	-0.070%	-4.063%	-4.516%	-0.63	0.90	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.80	0.022%	-0.007%	0.084%	-4.235%	-0.62	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	113.00	0.030%	-0.002%	-4.792%	-5.299%	-0.61	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	114.94	114.91	0.028%	-0.017%	0.211%	-3.891%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.68	0.025%	-0.003%	-3.807%	-4.282%	-0.54	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.03	105.03	0.001%	0.001%	0.267%	-0.480%	-0.23	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.43	100.43	0.009%	0.072%			-0.09	4.90	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.55	123.54	0.009%	-0.080%	0.323%	-2.612%	-0.03	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.63	122.64	-0.005%	-0.151%	0.474%	-1.432%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.98	139.97	0.005%	-0.059%	0.844%	-2.224%	0.36	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.04	104.03	0.011%	0.081%	1.322%	1.002%	0.57	8.14	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.99	116.95	0.035%	-0.001%	1.717%	0.027%	1.05	10.94	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.89	103.81	0.079%	0.041%	2.360%		1.52	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.43	106.23	0.194%	-0.541%	2.374%	-2.623%	1.77	21.13	20.76