

Irish Stock Exchange Weekly Bond Index Report



Friday 3 November, 2017

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Bond Indices Performance

Index	Close Value 3-Nov-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 27-Oct-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.58	0.21%	-0.03%	0.52%	-1.88%	16.58%	6.32	6.27	0.72
All Bond Index (Return)	204.54	0.26%	0.00%	0.80%	0.90%	104.54%	6.32	6.27	0.72
Under 3 Bond Index (Clean)	86.09	-0.07%	-0.07%	-0.27%	-3.91%	-13.91%	1.95	1.96	-0.57
Under 3 Bond Index (Return)	143.37	0.01%	-0.03%	0.15%	-0.23%	43.37%	1.95	1.96	-0.57
Under 5 Bond Index (Clean)	99.46	-0.05%	-0.06%	-0.18%	-3.49%	-0.54%	2.45	2.46	-0.42
Under 5 Bond Index (Return)	169.15	0.02%	-0.03%	0.17%	-0.16%	69.15%	2.45	2.46	-0.42
Under 10 Bond Index (Clean)	111.55	0.06%	-0.05%	0.16%	-2.39%	11.55%	4.18	4.18	0.08
Under 10 Bond Index (Return)	191.60	0.12%	-0.02%	0.46%	0.55%	91.60%	4.18	4.18	0.08
5 Plus Bond Index (Clean)	132.20	0.43%	0.00%	1.06%	-0.34%	32.20%	9.56	9.47	0.96
5 Plus Bond Index (Return)	233.21	0.47%	0.02%	1.29%	1.97%	133.21%	9.56	9.47	0.96
10 Plus Bond Index (Clean)	141.57	0.87%	0.05%	2.14%	-0.23%	41.57%	15.58	15.36	1.46
10 Plus Bond Index (Return)	259.62	0.90%	0.06%	2.31%	1.84%	159.62%	15.58	15.36	1.46

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	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 Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Nov-2017	Week to Date 27-Oct-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.89	-0.12%	-0.10%	-0.35%	-3.90%	-0.64	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	-0.10%	-0.06%	-0.32%	-3.73%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	-0.10%	-0.07%	-0.34%	-4.60%	-0.59	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.48	-0.04%	-0.06%	-0.18%	-3.40%	-0.56	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	-0.05%	-0.07%	-0.11%	-3.70%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	0.04%	-0.04%	0.16%	-0.40%	-0.23	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	0.05%	-0.01%			-0.07	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	0.06%	-0.05%	0.08%	-2.12%	-0.04	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	0.14%	-0.04%	0.35%	-0.89%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.56	0.18%	-0.05%	0.53%	-1.64%	0.35	6.28	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	0.38%	0.04%	1.20%	1.13%	0.57	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	0.58%	0.04%	1.59%	0.41%	1.04	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	0.96%	0.05%	2.23%		1.52	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.68	1.23%	0.06%	2.85%	-1.76%	1.74	21.20	20.83

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Nov-2017	Week to Date 27-Oct-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.09	-0.03%	-0.06%	-4.05%	-4.51%	-0.64	0.95	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	-0.02%	-0.02%	0.07%	-4.25%	-0.61	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	0.00%	-0.03%	-4.82%	-5.32%	-0.59	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.93	0.03%	-0.03%	0.20%	-3.90%	-0.56	2.33	2.34
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	0.03%	-0.03%	-3.84%	-4.31%	-0.53	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.00	0.06%	-0.04%	0.23%	-0.52%	-0.23	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	0.05%	-0.01%			-0.07	4.95	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.62	0.12%	-0.02%	0.38%	-2.55%	-0.04	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.80	0.19%	-0.02%	0.61%	-1.30%	0.14	5.78	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.04	0.25%	-0.02%	0.89%	-2.18%	0.35	6.28	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.01	0.40%	0.05%	1.29%	0.97%	0.57	8.18	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.05	0.62%	0.05%	1.77%	0.08%	1.04	10.99	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.91	0.98%	0.06%	2.38%		1.52	16.69	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.09	1.25%	0.07%	3.01%	-2.02%	1.74	21.20	20.83