

Irish Stock Exchange Weekly Bond Index Report



Friday 17 November, 2017

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Bond Indices Performance

Index	Close Value 17-Nov-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 10-Nov-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.36	0.19%	-0.22%	0.33%	-2.07%	16.36%	6.34	6.30	0.75
All Bond Index (Return)	204.38	0.24%	-0.09%	0.72%	0.82%	104.38%	6.34	6.30	0.75
Under 3 Bond Index (Clean)	85.94	-0.07%	-0.25%	-0.45%	-4.08%	-14.06%	1.91	1.92	-0.57
Under 3 Bond Index (Return)	143.35	0.01%	-0.05%	0.13%	-0.25%	43.35%	1.91	1.92	-0.57
Under 5 Bond Index (Clean)	99.33	-0.04%	-0.20%	-0.32%	-3.62%	-0.67%	2.41	2.42	-0.43
Under 5 Bond Index (Return)	169.15	0.03%	-0.03%	0.17%	-0.16%	69.15%	2.41	2.42	-0.43
Under 10 Bond Index (Clean)	111.39	0.09%	-0.19%	0.01%	-2.53%	11.39%	4.18	4.17	0.09
Under 10 Bond Index (Return)	191.56	0.15%	-0.04%	0.44%	0.53%	91.56%	4.18	4.17	0.09
5 Plus Bond Index (Clean)	131.87	0.38%	-0.25%	0.81%	-0.59%	31.87%	9.57	9.48	0.99
5 Plus Bond Index (Return)	232.87	0.42%	-0.13%	1.14%	1.82%	132.87%	9.57	9.48	0.99
10 Plus Bond Index (Clean)	140.99	0.61%	-0.37%	1.72%	-0.64%	40.99%	15.63	15.40	1.49
10 Plus Bond Index (Return)	258.75	0.64%	-0.27%	1.96%	1.50%	158.75%	15.63	15.40	1.49

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	104.68	0.37	30	105.05	0.00	8,835	9,249	9281
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.96	1.83	152	109.80	0.00	7,282	7,861	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.51	0.49	30	113.00	0.00	6,129	6,896	6925
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.28	2.63	213	114.91	0.00	10,906	12,245	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.27	0.41	30	116.68	0.00	7,764	9,027	9058
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.49	0.54	247	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	37	100.43	0.00	4,000	4,017	4017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.95	2.59	242	123.54	0.00	6,308	7,630	7793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.36	2.27	244	122.64	0.00	8,031	9,666	9849
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.29	3.68	249	139.97	0.00	11,490	15,660	16083
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.52	0.51	186	104.03	0.00	11,319	11,717	11775
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.72	1.22	186	116.95	0.00	9,217	10,666	10778
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.94	0.87	186	103.81	0.00	4,653	4,789	4830
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.74	1.49	272	106.23	0.00	7,819	8,189	8306

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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 17-Nov-2017	Week to Date 10-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.68	-0.10%	-0.29%	-0.55%	-4.09%	-0.63	0.91	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.96	-0.07%	-0.22%	-0.48%	-3.88%	-0.62	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.51	-0.08%	-0.28%	-0.54%	-4.79%	-0.60	1.85	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.28	-0.07%	-0.23%	-0.35%	-3.57%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.27	-0.05%	-0.23%	-0.27%	-3.85%	-0.54	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.49	0.09%	-0.04%	0.16%	-0.39%	-0.24	4.24	4.25
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.43	0.14%	0.06%			-0.09	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.95	0.12%	-0.24%	-0.11%	-2.31%	-0.03	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.36	0.18%	-0.28%	0.11%	-1.13%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.29	0.23%	-0.25%	0.32%	-1.84%	0.36	6.24	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	0.44%	0.03%	1.18%	1.11%	0.57	8.14	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.72	0.37%	-0.13%	1.41%	0.24%	1.05	10.95	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.94	0.72%	-0.11%	2.07%		1.52	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.74	0.85%	-0.83%	1.94%	-2.63%	1.78	21.12	20.76

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Nov-2017	Week to Date 10-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.05	-0.02%	-0.09%	-4.09%	-4.54%	-0.63	0.91	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	0.01%	-0.03%	0.06%	-4.26%	-0.62	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	0.02%	-0.03%	-4.82%	-5.33%	-0.60	1.85	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	114.91	0.01%	-0.05%	0.18%	-3.92%	-0.56	2.29	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	0.03%	-0.03%	-3.83%	-4.31%	-0.54	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.03	0.10%	0.00%	0.27%	-0.48%	-0.24	4.24	4.25
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.43	0.14%	0.06%			-0.09	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	0.18%	-0.09%	0.31%	-2.62%	-0.03	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.64	0.23%	-0.15%	0.48%	-1.43%	0.16	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.97	0.30%	-0.06%	0.84%	-2.23%	0.36	6.24	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.03	0.46%	0.07%	1.31%	0.99%	0.57	8.14	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.95	0.41%	-0.04%	1.68%	-0.01%	1.05	10.95	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.81	0.75%	-0.04%	2.28%		1.52	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.23	0.87%	-0.73%	2.18%	-2.81%	1.78	21.12	20.76