

Irish Stock Exchange Daily Bond Index Report

Wednesday 22 November, 2017

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Bond Indices Performance

Index	Close Value 22-Nov-2017	Previous Close Value 21-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.54	116.62	-0.069%	-0.07%	0.48%	-1.92%	16.54%	6.36	6.32	0.72
All Bond Index (Return)	204.77	204.90	-0.061%	0.11%	0.91%	1.01%	104.77%	6.36	6.32	0.72
Under 3 Bond Index (Clean)	85.92	85.94	-0.028%	-0.28%	-0.48%	-4.11%	-14.08%	1.90	1.91	-0.58
Under 3 Bond Index (Return)	143.40	143.42	-0.015%	-0.02%	0.17%	-0.22%	43.40%	1.90	1.91	-0.58
Under 5 Bond Index (Clean)	99.30	99.34	-0.038%	-0.23%	-0.35%	-3.65%	-0.70%	2.40	2.41	-0.43
Under 5 Bond Index (Return)	169.19	169.23	-0.028%	-0.01%	0.19%	-0.14%	69.19%	2.40	2.41	-0.43
Under 10 Bond Index (Clean)	111.36	111.46	-0.091%	-0.22%	-0.02%	-2.56%	11.36%	4.17	4.16	0.09
Under 10 Bond Index (Return)	191.59	191.74	-0.080%	-0.02%	0.46%	0.55%	91.59%	4.17	4.16	0.09
5 Plus Bond Index (Clean)	132.28	132.40	-0.095%	0.06%	1.12%	-0.29%	32.28%	9.60	9.51	0.96
5 Plus Bond Index (Return)	233.64	233.85	-0.087%	0.21%	1.48%	2.16%	133.64%	9.60	9.51	0.96
10 Plus Bond Index (Clean)	142.30	142.27	0.019%	0.56%	2.66%	0.28%	42.30%	15.67	15.45	1.44
10 Plus Bond Index (Return)	261.19	261.13	0.024%	0.67%	2.93%	2.45%	161.19%	15.67	15.45	1.44

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	104.63	0.43	35	105.06	0.00	8,835	9,244	9282
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.90	1.89	157	109.79	0.00	7,273	7,857	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.47	0.57	35	113.04	0.00	6,127	6,893	6928
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.27	2.69	218	114.96	0.00	10,906	12,244	12537
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.27	0.48	35	116.75	0.00	7,744	9,026	9064
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.55	252	105.02	0.00	6,828	7,133	7170
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.39	0.00	42	100.39	0.00	4,000	4,016	4016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.86	2.64	247	123.50	0.00	6,308	7,624	7791
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	2.32	249	122.60	0.00	8,031	9,659	9846
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.22	3.76	254	139.98	0.00	11,490	15,653	16084
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.61	0.52	191	104.13	0.00	11,319	11,727	11786
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.18	1.26	191	117.44	0.00	9,217	10,708	10823
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.93	0.89	191	104.82	0.00	4,686	4,835	4877
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.41	1.52	277	107.93	0.00	7,819	8,320	8439

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Bond Index Constituent

Clean Price Performance			Index Price 22-Nov-2017	Previous Index Price 21-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	104.63	104.65	-0.012%	-0.340%	-0.596%	-4.135%	-0.62	0.90	0.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.90	107.95	-0.048%	-0.278%	-0.540%	-3.939%	-0.61	1.52	1.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.47	112.52	-0.038%	-0.310%	-0.578%	-4.826%	-0.61	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.27	112.30	-0.028%	-0.244%	-0.361%	-3.580%	-0.57	2.28	2.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.27	116.29	-0.017%	-0.228%	-0.274%	-3.855%	-0.55	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.54	-0.072%	-0.061%	0.139%	-0.419%	-0.23	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.39	100.49	-0.103%	0.028%			-0.08	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.86	121.02	-0.132%	-0.317%	-0.189%	-2.388%	-0.02	4.84	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.46	-0.151%	-0.351%	0.034%	-1.200%	0.17	5.73	5.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.22	136.45	-0.167%	-0.297%	0.276%	-1.886%	0.36	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.61	103.77	-0.159%	0.110%	1.270%	1.197%	0.56	8.13	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.18	116.28	-0.085%	0.261%	1.812%	0.631%	1.01	10.94	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.93	103.87	0.050%	0.840%	3.043%		1.47	16.66	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.41	106.27	0.135%	0.757%	3.574%	-1.073%	1.70	21.17	20.82

Return Price Performance			Index Price 22-Nov-2017	Previous Index Price 21-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	105.06	105.06	0.000%	-0.081%	-4.073%	-4.526%	-0.62	0.90	0.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.83	-0.036%	-0.032%	0.059%	-4.258%	-0.61	1.52	1.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.04	113.07	-0.024%	0.005%	-4.785%	-5.293%	-0.61	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	114.96	114.97	-0.016%	-0.003%	0.226%	-3.877%	-0.57	2.28	2.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.75	116.75	-0.006%	0.030%	-3.776%	-4.251%	-0.55	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.02	105.09	-0.069%	-0.015%	0.251%	-0.496%	-0.23	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.39	100.49	-0.103%	0.028%			-0.08	4.90	4.90
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	123.65	-0.121%	-0.121%	0.283%	-2.651%	-0.02	4.84	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.60	122.77	-0.141%	-0.179%	0.446%	-1.459%	0.17	5.73	5.72
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.98	140.20	-0.152%	-0.057%	0.846%	-2.222%	0.36	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.13	104.30	-0.156%	0.167%	1.409%	1.089%	0.56	8.13	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.44	117.53	-0.078%	0.382%	2.107%	0.410%	1.01	10.94	10.83
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.82	104.76	0.054%	0.933%	3.272%		1.47	16.66	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.93	107.78	0.138%	0.861%	3.817%	-1.251%	1.70	21.17	20.82