

Irish Stock Exchange Daily Bond Index Report

Thursday 23 November, 2017

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Bond Indices Performance

Index	Close Value 23-Nov-2017	Previous Close Value 22-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.46	116.54	-0.066%	-0.14%	0.41%	-1.98%	16.46%	6.36	6.31	0.73
All Bond Index (Return)	204.65	204.77	-0.057%	0.05%	0.86%	0.96%	104.65%	6.36	6.31	0.73
Under 3 Bond Index (Clean)	85.87	85.92	-0.057%	-0.33%	-0.54%	-4.17%	-14.13%	1.89	1.90	-0.57
Under 3 Bond Index (Return)	143.34	143.40	-0.045%	-0.06%	0.12%	-0.26%	43.34%	1.89	1.90	-0.57
Under 5 Bond Index (Clean)	99.24	99.30	-0.061%	-0.29%	-0.41%	-3.71%	-0.76%	2.40	2.41	-0.42
Under 5 Bond Index (Return)	169.10	169.19	-0.051%	-0.06%	0.14%	-0.19%	69.10%	2.40	2.41	-0.42
Under 10 Bond Index (Clean)	111.27	111.36	-0.079%	-0.30%	-0.10%	-2.64%	11.27%	4.16	4.16	0.11
Under 10 Bond Index (Return)	191.46	191.59	-0.069%	-0.09%	0.39%	0.48%	91.46%	4.16	4.16	0.11
5 Plus Bond Index (Clean)	132.18	132.28	-0.070%	-0.01%	1.05%	-0.36%	32.18%	9.60	9.51	0.97
5 Plus Bond Index (Return)	233.50	233.64	-0.062%	0.14%	1.41%	2.09%	133.50%	9.60	9.51	0.97
10 Plus Bond Index (Clean)	142.28	142.30	-0.013%	0.54%	2.65%	0.27%	42.28%	15.67	15.45	1.44
10 Plus Bond Index (Return)	261.17	261.19	-0.008%	0.66%	2.92%	2.45%	161.17%	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	104.60	0.44	36	105.04	0.00	8,835	9,241	9280
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.85	1.91	158	109.76	0.00	7,273	7,844	7983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.40	0.58	36	112.98	0.00	6,127	6,887	6922
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.19	2.70	219	114.89	0.00	10,906	12,236	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.19	0.49	36	116.68	0.00	7,744	8,998	9036
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.39	0.56	253	104.94	0.00	6,828	7,127	7165
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.30	0.00	43	100.30	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.72	2.65	248	123.37	0.00	6,308	7,615	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.17	2.33	250	122.50	0.00	8,031	9,650	9838
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.07	3.77	255	139.84	0.00	11,490	15,634	16068
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.53	0.53	192	104.06	0.00	11,319	11,718	11778
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.12	1.26	192	117.38	0.00	9,217	10,702	10819
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.92	0.89	192	104.82	0.00	4,686	4,869	4911
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.45	1.52	278	107.97	0.00	7,819	8,323	8442

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Bond Index Constituent

Clean Price Performance			Index Price 23-Nov-2017	Previous Index Price 22-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	104.60	104.63	-0.034%	-0.374%	-0.630%	-4.168%	-0.63	0.89	0.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.85	107.90	-0.044%	-0.323%	-0.584%	-3.982%	-0.60	1.52	1.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.40	112.47	-0.062%	-0.372%	-0.640%	-4.885%	-0.60	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.19	112.27	-0.069%	-0.313%	-0.430%	-3.646%	-0.55	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.19	116.27	-0.070%	-0.298%	-0.344%	-3.922%	-0.54	2.76	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	104.47	-0.076%	-0.137%	0.063%	-0.495%	-0.22	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.39	-0.089%	-0.061%			-0.06	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.72	120.86	-0.115%	-0.431%	-0.304%	-2.501%	0.00	4.84	4.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.17	120.28	-0.092%	-0.443%	-0.058%	-1.291%	0.18	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.07	136.22	-0.117%	-0.414%	0.159%	-2.001%	0.38	6.22	6.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.61	-0.077%	0.033%	1.191%	1.119%	0.57	8.12	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.12	116.18	-0.050%	0.211%	1.761%	0.581%	1.02	10.93	10.82
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.92	103.93	-0.004%	0.836%	3.039%		1.47	16.65	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.45	106.41	0.031%	0.789%	3.606%	-1.042%	1.70	21.17	20.81

Return Price Performance			Index Price 23-Nov-2017	Previous Index Price 22-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	105.04	105.06	-0.023%	-0.104%	-4.095%	-4.548%	-0.63	0.89	0.90
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.79	-0.033%	-0.065%	0.026%	-4.289%	-0.60	1.52	1.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	113.04	-0.048%	-0.042%	-4.831%	-5.338%	-0.60	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	114.89	114.96	-0.057%	-0.059%	0.169%	-3.931%	-0.55	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	116.75	-0.057%	-0.027%	-3.831%	-4.306%	-0.54	2.76	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.94	105.02	-0.072%	-0.088%	0.179%	-0.568%	-0.22	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.39	-0.089%	-0.061%			-0.06	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.37	123.50	-0.104%	-0.224%	0.179%	-2.752%	0.00	4.84	4.84
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.50	122.60	-0.082%	-0.261%	0.363%	-1.540%	0.18	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.84	139.98	-0.103%	-0.160%	0.742%	-2.323%	0.38	6.22	6.20
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.06	104.13	-0.074%	0.093%	1.334%	1.014%	0.57	8.12	8.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.38	117.44	-0.044%	0.338%	2.062%	0.365%	1.02	10.93	10.82
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.82	104.82	0.000%	0.933%	3.272%		1.47	16.65	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.97	107.93	0.035%	0.896%	3.853%	-1.216%	1.70	21.17	20.81