

Irish Stock Exchange Daily Bond Index Report

Monday 13 November, 2017

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Bond Indices Performance

Index	Close Value 13-Nov-2017	Previous Close Value 10-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.10	116.14	-0.033%	-0.45%	0.10%	-2.29%	16.10%	6.34	6.29	0.78
All Bond Index (Return)	203.86	203.88	-0.008%	-0.34%	0.46%	0.57%	103.86%	6.34	6.29	0.78
Under 3 Bond Index (Clean)	85.99	86.00	-0.012%	-0.19%	-0.39%	-4.03%	-14.01%	1.93	1.94	-0.56
Under 3 Bond Index (Return)	143.37	143.34	0.023%	-0.03%	0.15%	-0.23%	43.37%	1.93	1.94	-0.56
Under 5 Bond Index (Clean)	99.35	99.36	-0.009%	-0.17%	-0.29%	-3.59%	-0.65%	2.43	2.44	-0.41
Under 5 Bond Index (Return)	169.14	169.10	0.020%	-0.04%	0.16%	-0.17%	69.14%	2.43	2.44	-0.41
Under 10 Bond Index (Clean)	111.27	111.29	-0.013%	-0.30%	-0.10%	-2.63%	11.27%	4.19	4.18	0.13
Under 10 Bond Index (Return)	191.29	191.26	0.013%	-0.18%	0.30%	0.39%	91.29%	4.19	4.18	0.13
5 Plus Bond Index (Clean)	131.30	131.37	-0.053%	-0.68%	0.38%	-1.02%	31.30%	9.56	9.47	1.03
5 Plus Bond Index (Return)	231.82	231.89	-0.031%	-0.58%	0.68%	1.36%	131.82%	9.56	9.47	1.03
10 Plus Bond Index (Clean)	139.97	140.14	-0.117%	-1.08%	0.99%	-1.36%	39.97%	15.62	15.38	1.54
10 Plus Bond Index (Return)	256.85	257.11	-0.100%	-1.01%	1.22%	0.75%	156.85%	15.62	15.38	1.54

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	104.77	0.32	26	105.09	0.00	8,835	9,257	9285
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.03	1.78	148	109.82	0.00	7,282	7,866	7996
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.58	0.42	26	113.00	0.00	6,144	6,917	6943
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.35	2.58	209	114.92	0.00	10,926	12,275	12557
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.32	0.36	26	116.68	0.00	7,808	9,082	9109
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.40	0.53	243	104.93	0.00	6,828	7,128	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.29	0.00	33	100.29	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.80	2.54	238	123.34	0.00	6,308	7,620	7781
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.11	2.24	240	122.35	0.00	8,031	9,646	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.94	3.63	245	139.57	0.00	11,490	15,620	16037
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.04	0.50	182	103.54	0.00	11,319	11,663	11720
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.17	1.20	182	116.37	0.00	9,217	10,615	10725
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.09	0.85	182	102.94	0.00	4,618	4,714	4753
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.72	1.47	268	105.19	0.00	7,819	8,110	8224

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Bond Index Constituent

Clean Price Performance			Index Price 13-Nov-2017	Previous Index Price 10-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	104.77	104.79	-0.013%	-0.208%	-0.464%	-4.008%	-0.63	0.92	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.03	108.04	-0.008%	-0.157%	-0.419%	-3.823%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.58	112.60	-0.018%	-0.214%	-0.482%	-4.734%	-0.59	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.35	112.36	-0.013%	-0.175%	-0.292%	-3.513%	-0.55	2.30	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.32	116.33	-0.007%	-0.184%	-0.231%	-3.813%	-0.53	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.40	104.40	-0.001%	-0.127%	0.073%	-0.485%	-0.21	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.29	100.28	0.009%	-0.071%			-0.06	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.80	120.81	-0.009%	-0.368%	-0.240%	-2.438%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.11	120.14	-0.023%	-0.486%	-0.101%	-1.334%	0.20	5.76	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.94	135.97	-0.020%	-0.503%	0.069%	-2.089%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.04	103.06	-0.021%	-0.438%	0.715%	0.644%	0.63	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.29	-0.106%	-0.610%	0.928%	-0.243%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.09	102.21	-0.114%	-0.943%	1.221%		1.58	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.72	103.86	-0.133%	-1.796%	0.949%	-3.580%	1.83	21.10	20.73

Return Price Performance			Index Price 13-Nov-2017	Previous Index Price 10-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	105.09	105.07	0.022%	-0.054%	-4.047%	-4.501%	-0.63	0.92	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.79	0.025%	-0.012%	0.079%	-4.239%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	112.97	0.025%	-0.027%	-4.816%	-5.324%	-0.59	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.92	114.90	0.019%	-0.031%	0.197%	-3.904%	-0.55	2.30	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	116.64	0.028%	-0.032%	-3.835%	-4.310%	-0.53	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.93	104.92	0.006%	-0.099%	0.167%	-0.580%	-0.21	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.29	100.28	0.009%	-0.071%			-0.06	4.92	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.34	123.32	0.017%	-0.248%	0.154%	-2.776%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	122.35	0.000%	-0.379%	0.244%	-1.657%	0.20	5.76	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.57	139.55	0.013%	-0.353%	0.548%	-2.511%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	103.55	-0.013%	-0.401%	0.834%	0.515%	0.63	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.37	116.47	-0.088%	-0.531%	1.178%	-0.504%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.94	103.04	-0.100%	-0.877%	1.420%		1.58	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.19	105.31	-0.116%	-1.706%	1.174%	-3.764%	1.83	21.10	20.73