

Irish Stock Exchange Daily Bond Index Report

Tuesday 14 November, 2017

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Bond Indices Performance

Index	Close Value 14-Nov-2017	Previous Close Value 13-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.15	116.10	0.044%	-0.40%	0.15%	-2.25%	16.15%	6.34	6.29	0.78
All Bond Index (Return)	203.97	203.86	0.051%	-0.29%	0.52%	0.62%	103.97%	6.34	6.29	0.78
Under 3 Bond Index (Clean)	85.98	85.99	-0.021%	-0.21%	-0.41%	-4.05%	-14.03%	1.92	1.93	-0.56
Under 3 Bond Index (Return)	143.36	143.37	-0.009%	-0.04%	0.14%	-0.24%	43.36%	1.92	1.93	-0.56
Under 5 Bond Index (Clean)	99.34	99.35	-0.016%	-0.19%	-0.31%	-3.61%	-0.66%	2.43	2.44	-0.41
Under 5 Bond Index (Return)	169.12	169.14	-0.007%	-0.05%	0.15%	-0.18%	69.12%	2.43	2.44	-0.41
Under 10 Bond Index (Clean)	111.29	111.27	0.019%	-0.28%	-0.08%	-2.62%	11.29%	4.18	4.18	0.12
Under 10 Bond Index (Return)	191.34	191.29	0.027%	-0.15%	0.33%	0.41%	91.34%	4.18	4.18	0.12
5 Plus Bond Index (Clean)	131.43	131.30	0.094%	-0.58%	0.47%	-0.93%	31.43%	9.57	9.47	1.02
5 Plus Bond Index (Return)	232.04	231.82	0.098%	-0.48%	0.78%	1.46%	132.04%	9.57	9.47	1.02
10 Plus Bond Index (Clean)	140.18	139.97	0.149%	-0.94%	1.14%	-1.21%	40.18%	15.62	15.39	1.53
10 Plus Bond Index (Return)	257.25	256.85	0.153%	-0.85%	1.37%	0.91%	157.25%	15.62	15.39	1.53

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	104.76	0.33	27	105.09	0.00	8,835	9,255	9285
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.00	1.80	149	109.80	0.00	7,282	7,864	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.55	0.44	27	112.99	0.00	6,144	6,915	6942
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.32	2.59	210	114.90	0.00	10,926	12,272	12555
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.30	0.37	27	116.67	0.00	7,808	9,080	9109
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.40	0.54	244	104.93	0.00	6,828	7,128	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.30	0.00	34	100.30	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.82	2.55	239	123.37	0.00	6,308	7,622	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.16	2.25	241	122.40	0.00	8,031	9,650	9830
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.02	3.64	246	139.66	0.00	11,490	15,630	16048
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.17	0.50	183	103.67	0.00	11,319	11,678	11734
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.28	1.20	183	116.49	0.00	9,217	10,625	10736
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.25	0.85	183	103.10	0.00	4,618	4,721	4761
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.94	1.47	269	105.41	0.00	7,819	8,127	8242

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2017	Previous Index Price 13-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	104.76	104.77	-0.013%	-0.221%	-0.477%	-4.020%	-0.64	0.92	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.00	108.03	-0.027%	-0.184%	-0.446%	-3.849%	-0.60	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.58	-0.024%	-0.238%	-0.506%	-4.757%	-0.58	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.32	112.35	-0.027%	-0.202%	-0.319%	-3.538%	-0.54	2.30	2.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.30	116.32	-0.015%	-0.199%	-0.245%	-3.827%	-0.52	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.40	104.40	0.001%	-0.126%	0.074%	-0.484%	-0.21	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.29	0.007%	-0.064%			-0.06	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.82	120.80	0.018%	-0.350%	-0.222%	-2.421%	0.00	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.16	120.11	0.035%	-0.452%	-0.067%	-1.300%	0.20	5.75	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.02	135.94	0.060%	-0.444%	0.129%	-2.030%	0.40	6.25	6.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.04	0.124%	-0.314%	0.841%	0.769%	0.62	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.28	115.17	0.097%	-0.513%	1.026%	-0.146%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.25	102.09	0.159%	-0.786%	1.381%		1.57	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.94	103.72	0.211%	-1.589%	1.162%	-3.376%	1.82	21.11	20.73

Return Price Performance			Index Price 14-Nov-2017	Previous Index Price 13-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	105.09	-0.002%	-0.056%	-4.049%	-4.503%	-0.64	0.92	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.82	-0.015%	-0.027%	0.064%	-4.254%	-0.60	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.99	113.00	-0.010%	-0.037%	-4.826%	-5.333%	-0.58	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	114.92	-0.016%	-0.047%	0.181%	-3.919%	-0.54	2.30	2.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.67	116.68	-0.003%	-0.034%	-3.838%	-4.312%	-0.52	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.93	104.93	0.003%	-0.096%	0.170%	-0.577%	-0.21	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.29	0.007%	-0.064%			-0.06	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.37	123.34	0.027%	-0.222%	0.181%	-2.749%	0.00	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.35	0.042%	-0.338%	0.286%	-1.616%	0.20	5.75	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.66	139.57	0.068%	-0.285%	0.616%	-2.445%	0.40	6.25	6.22
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.67	103.54	0.126%	-0.276%	0.960%	0.642%	0.62	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.49	116.37	0.101%	-0.430%	1.281%	-0.403%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.10	102.94	0.161%	-0.717%	1.583%		1.57	16.65	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.41	105.19	0.214%	-1.496%	1.391%	-3.558%	1.82	21.11	20.73