

# Irish Stock Exchange Daily Bond Index Report

Wednesday 15 November, 2017

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## Bond Indices Performance

Index	Close Value 15-Nov-2017	Previous Close Value 14-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.43	116.15	0.241%	-0.16%	0.39%	-2.01%	16.43%	6.35	6.31	0.74
All Bond Index (Return)	204.47	203.97	0.246%	-0.04%	0.76%	0.87%	104.47%	6.35	6.31	0.74
Under 3 Bond Index (Clean)	85.98	85.98	0.007%	-0.20%	-0.40%	-4.04%	-14.02%	1.92	1.93	-0.57
Under 3 Bond Index (Return)	143.39	143.36	0.019%	-0.02%	0.16%	-0.22%	43.39%	1.92	1.93	-0.57
Under 5 Bond Index (Clean)	99.37	99.34	0.031%	-0.16%	-0.27%	-3.58%	-0.63%	2.42	2.43	-0.43
Under 5 Bond Index (Return)	169.19	169.12	0.040%	-0.01%	0.19%	-0.14%	69.19%	2.42	2.43	-0.43
Under 10 Bond Index (Clean)	111.43	111.29	0.128%	-0.15%	0.05%	-2.49%	11.43%	4.19	4.18	0.09
Under 10 Bond Index (Return)	191.60	191.34	0.135%	-0.02%	0.46%	0.55%	91.60%	4.19	4.18	0.09
5 Plus Bond Index (Clean)	131.97	131.43	0.415%	-0.17%	0.89%	-0.51%	31.97%	9.58	9.49	0.98
5 Plus Bond Index (Return)	233.01	232.04	0.416%	-0.07%	1.20%	1.88%	133.01%	9.58	9.49	0.98
10 Plus Bond Index (Clean)	141.20	140.18	0.728%	-0.22%	1.87%	-0.49%	41.20%	15.65	15.42	1.48
10 Plus Bond Index (Return)	259.11	257.25	0.726%	-0.14%	2.11%	1.64%	159.11%	15.65	15.42	1.48

## 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	104.74	0.35	28	105.08	0.00	8,835	9,254	9284
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.00	1.81	150	109.81	0.00	7,282	7,864	7996
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.56	0.45	28	113.02	0.00	6,129	6,916	6944
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.34	2.60	211	114.94	0.00	10,906	12,274	12559
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.32	0.38	28	116.71	0.00	7,764	9,082	9112
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.52	0.54	245	105.06	0.00	6,828	7,137	7173
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.44	0.00	35	100.44	0.00	4,000	4,018	4018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.00	2.56	240	123.56	0.00	6,308	7,633	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.41	2.25	242	122.66	0.00	8,031	9,670	9851
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.36	3.65	247	140.01	0.00	11,490	15,668	16088
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.54	0.50	184	104.05	0.00	11,319	11,720	11777
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.86	1.21	184	117.07	0.00	9,217	10,678	10790
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.08	0.86	184	103.94	0.00	4,653	4,760	4799
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.95	1.48	270	106.43	0.00	7,819	8,206	8321



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Nov-2017	Previous Index Price 14-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	104.74	104.76	-0.019%	-0.240%	-0.496%	-4.039%	-0.63	0.92	0.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.00	108.00	0.001%	-0.183%	-0.445%	-3.848%	-0.61	1.54	1.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.56	112.55	0.008%	-0.230%	-0.498%	-4.749%	-0.59	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.34	112.32	0.021%	-0.180%	-0.297%	-3.518%	-0.56	2.30	2.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.32	116.30	0.018%	-0.181%	-0.227%	-3.810%	-0.54	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.40	0.122%	-0.005%	0.196%	-0.363%	-0.24	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.44	100.30	0.141%	0.077%			-0.09	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.00	120.82	0.148%	-0.202%	-0.074%	-2.276%	-0.03	4.86	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.41	120.16	0.207%	-0.245%	0.141%	-1.095%	0.16	5.75	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.36	136.02	0.244%	-0.201%	0.373%	-1.791%	0.36	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	103.17	0.363%	0.047%	1.206%	1.134%	0.57	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.86	115.28	0.501%	-0.015%	1.533%	0.355%	1.04	10.96	10.85
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.08	102.25	0.816%	0.023%	2.208%		1.52	16.67	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.95	103.94	0.975%	-0.630%	2.148%	-2.435%	1.77	21.14	20.78

Return Price Performance			Index Price 15-Nov-2017	Previous Index Price 14-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	105.08	105.09	-0.008%	-0.064%	-4.057%	-4.510%	-0.63	0.92	0.92
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.81	109.80	0.012%	-0.015%	0.076%	-4.242%	-0.61	1.54	1.55
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.02	112.99	0.023%	-0.014%	-4.804%	-5.311%	-0.59	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.94	114.90	0.031%	-0.016%	0.213%	-3.889%	-0.56	2.30	2.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.67	0.030%	-0.004%	-3.809%	-4.284%	-0.54	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.06	104.93	0.123%	0.027%	0.293%	-0.455%	-0.24	4.25	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.44	100.30	0.141%	0.077%			-0.09	4.92	4.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.56	123.37	0.153%	-0.069%	0.335%	-2.601%	-0.03	4.86	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.66	122.40	0.211%	-0.128%	0.497%	-1.408%	0.16	5.75	5.74
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.01	139.66	0.248%	-0.037%	0.866%	-2.202%	0.36	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.05	103.67	0.364%	0.087%	1.327%	1.008%	0.57	8.15	8.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.07	116.49	0.502%	0.070%	1.789%	0.097%	1.04	10.96	10.85
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.94	103.10	0.814%	0.091%	2.410%		1.52	16.67	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.43	105.41	0.966%	-0.545%	2.370%	-2.627%	1.77	21.14	20.78