

# Irish Stock Exchange Daily Bond Index Report

Tuesday 28 November, 2017

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## Bond Indices Performance

Index	Close Value 28-Nov-2017	Previous Close Value 27-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.40	116.34	0.048%	-0.19%	0.36%	-2.04%	16.40%	6.34	6.30	0.74
All Bond Index (Return)	204.63	204.51	0.056%	0.04%	0.84%	0.94%	104.63%	6.34	6.30	0.74
Under 3 Bond Index (Clean)	85.84	85.85	-0.007%	-0.36%	-0.56%	-4.19%	-14.16%	1.88	1.89	-0.58
Under 3 Bond Index (Return)	143.38	143.37	0.004%	-0.03%	0.15%	-0.23%	43.38%	1.88	1.89	-0.58
Under 5 Bond Index (Clean)	99.23	99.21	0.012%	-0.30%	-0.42%	-3.72%	-0.78%	2.39	2.40	-0.43
Under 5 Bond Index (Return)	169.16	169.13	0.021%	-0.03%	0.17%	-0.15%	69.16%	2.39	2.40	-0.43
Under 10 Bond Index (Clean)	111.27	111.22	0.045%	-0.30%	-0.10%	-2.64%	11.27%	4.15	4.15	0.10
Under 10 Bond Index (Return)	191.53	191.43	0.053%	-0.05%	0.43%	0.52%	91.53%	4.15	4.15	0.10
5 Plus Bond Index (Clean)	132.07	131.96	0.078%	-0.10%	0.96%	-0.44%	32.07%	9.58	9.49	0.97
5 Plus Bond Index (Return)	233.38	233.18	0.084%	0.09%	1.36%	2.04%	133.38%	9.58	9.49	0.97
10 Plus Bond Index (Clean)	141.91	141.82	0.062%	0.28%	2.38%	0.00%	41.91%	15.65	15.42	1.45
10 Plus Bond Index (Return)	260.56	260.39	0.066%	0.42%	2.68%	2.21%	160.56%	15.65	15.42	1.45

## 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	104.53	0.51	41	105.03	0.00	8,835	9,235	9280
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.82	1.97	163	109.78	0.00	7,273	7,842	7985
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.35	0.66	41	113.01	0.00	6,127	6,884	6924
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.17	2.76	224	114.93	0.00	10,906	12,233	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.20	0.56	41	116.76	0.00	7,744	8,998	9042
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.57	258	105.00	0.00	6,828	7,131	7169
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.38	0.00	48	100.38	0.00	4,000	4,015	4015
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.78	2.70	253	123.49	0.00	6,308	7,620	7790
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.23	2.38	255	122.61	0.00	8,031	9,656	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.01	3.85	260	139.86	0.00	11,490	15,628	16070
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.52	0.54	197	104.06	0.00	11,319	11,718	11779
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.98	1.30	197	117.28	0.00	9,217	10,689	10809
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.65	0.92	197	104.57	0.00	4,686	4,857	4900
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.97	1.55	283	107.52	0.00	7,819	8,286	8407



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## Bond Index Constituent

Clean Price Performance			Index Price 28-Nov-2017	Previous Index Price 27-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	104.53	104.55	-0.023%	-0.438%	-0.694%	-4.229%	-0.60	0.88	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.82	107.84	-0.019%	-0.353%	-0.615%	-4.012%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.37	-0.019%	-0.419%	-0.687%	-4.930%	-0.60	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	112.17	112.17	-0.003%	-0.333%	-0.450%	-3.666%	-0.56	2.26	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.17	0.020%	-0.290%	-0.336%	-3.915%	-0.56	2.75	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.35	0.079%	-0.089%	0.111%	-0.447%	-0.23	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.38	100.27	0.111%	0.017%			-0.08	4.88	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.78	120.70	0.072%	-0.378%	-0.250%	-2.448%	-0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.23	120.10	0.108%	-0.389%	-0.003%	-1.237%	0.17	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	135.90	0.086%	-0.452%	0.120%	-2.039%	0.38	6.21	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	103.44	0.079%	0.027%	1.186%	1.113%	0.57	8.11	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.98	115.89	0.077%	0.090%	1.639%	0.460%	1.03	10.92	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	103.54	0.114%	0.576%	2.773%		1.48	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.97	105.96	0.012%	0.338%	3.143%	-1.485%	1.72	21.14	20.79

Return Price Performance			Index Price 28-Nov-2017	Previous Index Price 27-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	105.03	105.05	-0.011%	-0.109%	-4.100%	-4.554%	-0.60	0.88	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.79	-0.007%	-0.040%	0.051%	-4.266%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.01	113.02	-0.004%	-0.018%	-4.807%	-5.314%	-0.60	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	114.93	114.92	0.009%	-0.025%	0.203%	-3.898%	-0.56	2.26	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.76	116.72	0.032%	0.039%	-3.767%	-4.242%	-0.56	2.75	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.00	104.92	0.080%	-0.030%	0.236%	-0.512%	-0.23	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.38	100.27	0.111%	0.017%			-0.08	4.88	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.49	123.39	0.079%	-0.129%	0.274%	-2.659%	-0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.61	122.47	0.113%	-0.170%	0.455%	-1.450%	0.17	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.86	139.73	0.094%	-0.145%	0.757%	-2.308%	0.38	6.21	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.06	103.98	0.082%	0.101%	1.342%	1.022%	0.57	8.11	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.28	117.18	0.081%	0.246%	1.968%	0.274%	1.03	10.92	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.57	104.45	0.118%	0.698%	3.032%		1.48	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.52	107.50	0.018%	0.478%	3.422%	-1.626%	1.72	21.14	20.79