

Irish Stock Exchange Daily Bond Index Report

Wednesday 29 November, 2017

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Bond Indices Performance

Index	Close Value 29-Nov-2017	Previous Close Value 28-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.18	116.40	-0.190%	-0.38%	0.17%	-2.22%	16.18%	6.33	6.28	0.76
All Bond Index (Return)	204.26	204.63	-0.179%	-0.14%	0.66%	0.76%	104.26%	6.33	6.28	0.76
Under 3 Bond Index (Clean)	85.81	85.84	-0.037%	-0.40%	-0.60%	-4.23%	-14.19%	1.88	1.89	-0.56
Under 3 Bond Index (Return)	143.34	143.38	-0.026%	-0.06%	0.12%	-0.26%	43.34%	1.88	1.89	-0.56
Under 5 Bond Index (Clean)	99.19	99.23	-0.040%	-0.34%	-0.46%	-3.76%	-0.82%	2.38	2.39	-0.42
Under 5 Bond Index (Return)	169.11	169.16	-0.031%	-0.06%	0.14%	-0.18%	69.11%	2.38	2.39	-0.42
Under 10 Bond Index (Clean)	111.15	111.27	-0.108%	-0.41%	-0.21%	-2.74%	11.15%	4.15	4.14	0.12
Under 10 Bond Index (Return)	191.35	191.53	-0.098%	-0.15%	0.33%	0.42%	91.35%	4.15	4.14	0.12
5 Plus Bond Index (Clean)	131.65	132.07	-0.313%	-0.41%	0.65%	-0.76%	31.65%	9.56	9.47	1.01
5 Plus Bond Index (Return)	232.67	233.38	-0.301%	-0.21%	1.05%	1.73%	132.67%	9.56	9.47	1.01
10 Plus Bond Index (Clean)	141.14	141.91	-0.538%	-0.26%	1.83%	-0.53%	41.14%	15.63	15.40	1.49
10 Plus Bond Index (Return)	259.19	260.56	-0.527%	-0.11%	2.14%	1.67%	159.19%	15.63	15.40	1.49

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	104.52	0.52	42	105.03	0.00	8,835	9,234	9280
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.78	1.98	164	109.76	0.00	7,273	7,839	7983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.30	0.68	42	112.98	0.00	6,127	6,881	6922
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.13	2.77	225	114.90	0.00	10,906	12,229	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.12	0.58	42	116.69	0.00	7,744	8,992	9037
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.39	0.57	259	104.96	0.00	6,828	7,127	7166
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.31	0.00	49	100.31	0.00	4,000	4,013	4013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.62	2.71	254	123.33	0.00	6,308	7,609	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.01	2.39	256	122.40	0.00	8,031	9,638	9830
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.78	3.86	261	139.64	0.00	11,490	15,601	16045
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.25	0.54	198	103.80	0.00	11,319	11,687	11748
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.50	1.30	198	116.81	0.00	9,217	10,645	10765
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.11	0.92	198	104.03	0.00	4,686	4,831	4874
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.22	1.56	284	106.78	0.00	7,819	8,227	8349

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Bond Index Constituent

Clean Price Performance			Index Price 29-Nov-2017	Previous Index Price 28-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	104.52	104.53	-0.012%	-0.451%	-0.706%	-4.241%	-0.60	0.88	0.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.78	107.82	-0.036%	-0.389%	-0.651%	-4.046%	-0.60	1.51	1.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.30	112.35	-0.040%	-0.459%	-0.727%	-4.968%	-0.59	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	112.13	112.17	-0.034%	-0.367%	-0.484%	-3.698%	-0.55	2.26	2.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.20	-0.068%	-0.358%	-0.404%	-3.980%	-0.54	2.75	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	104.44	-0.047%	-0.136%	0.064%	-0.494%	-0.22	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.31	100.38	-0.065%	-0.048%			-0.06	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.62	120.78	-0.139%	-0.516%	-0.389%	-2.584%	0.01	4.82	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.01	120.23	-0.182%	-0.570%	-0.185%	-1.417%	0.20	5.71	5.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.78	136.01	-0.174%	-0.625%	-0.054%	-2.209%	0.40	6.21	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.25	103.52	-0.261%	-0.234%	0.922%	0.850%	0.60	8.11	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.50	115.98	-0.412%	-0.323%	1.220%	0.046%	1.06	10.92	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	103.65	-0.530%	0.044%	2.229%		1.51	16.63	16.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.22	105.97	-0.706%	-0.370%	2.415%	-2.180%	1.76	21.11	20.75

Return Price Performance			Index Price 29-Nov-2017	Previous Index Price 28-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	105.03	0.000%	-0.109%	-4.100%	-4.554%	-0.60	0.88	0.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.78	-0.025%	-0.065%	0.026%	-4.289%	-0.60	1.51	1.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	113.01	-0.026%	-0.043%	-4.832%	-5.339%	-0.59	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	114.93	-0.023%	-0.048%	0.180%	-3.920%	-0.55	2.26	2.27
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.69	116.76	-0.057%	-0.017%	-3.821%	-4.296%	-0.54	2.75	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.96	105.00	-0.044%	-0.074%	0.192%	-0.555%	-0.22	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.31	100.38	-0.065%	-0.048%			-0.06	4.88	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.33	123.49	-0.127%	-0.256%	0.147%	-2.783%	0.01	4.82	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.61	-0.170%	-0.340%	0.283%	-1.618%	0.20	5.71	5.70
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.64	139.86	-0.159%	-0.303%	0.597%	-2.463%	0.40	6.21	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.80	104.06	-0.258%	-0.157%	1.081%	0.762%	0.60	8.11	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.81	117.28	-0.402%	-0.156%	1.559%	-0.129%	1.06	10.92	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.03	104.57	-0.521%	0.173%	2.495%		1.51	16.63	16.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.78	107.52	-0.691%	-0.217%	2.708%	-2.306%	1.76	21.11	20.75