

# Irish Stock Exchange Daily Bond Index Report

Thursday 30 November, 2017

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## Bond Indices Performance

Index	Close Value 30-Nov-2017	Previous Close Value 29-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.33	116.18	0.137%	-0.24%	0.31%	-2.09%	16.33%	6.33	6.29	0.74
All Bond Index (Return)	204.55	204.26	0.143%	0.00%	0.81%	0.91%	104.55%	6.33	6.29	0.74
Under 3 Bond Index (Clean)	85.77	85.81	-0.048%	-0.45%	-0.65%	-4.28%	-14.23%	1.87	1.88	-0.56
Under 3 Bond Index (Return)	143.29	143.34	-0.036%	-0.09%	0.09%	-0.29%	43.29%	1.87	1.88	-0.56
Under 5 Bond Index (Clean)	99.16	99.19	-0.026%	-0.37%	-0.48%	-3.78%	-0.84%	2.38	2.39	-0.42
Under 5 Bond Index (Return)	169.08	169.11	-0.016%	-0.07%	0.13%	-0.20%	69.08%	2.38	2.39	-0.42
Under 10 Bond Index (Clean)	111.20	111.15	0.046%	-0.36%	-0.16%	-2.70%	11.20%	4.14	4.14	0.11
Under 10 Bond Index (Return)	191.45	191.35	0.053%	-0.10%	0.38%	0.47%	91.45%	4.14	4.14	0.11
5 Plus Bond Index (Clean)	132.01	131.65	0.271%	-0.14%	0.92%	-0.49%	32.01%	9.57	9.48	0.98
5 Plus Bond Index (Return)	233.31	232.67	0.273%	0.06%	1.33%	2.01%	133.31%	9.57	9.48	0.98
10 Plus Bond Index (Clean)	141.88	141.14	0.526%	0.27%	2.36%	-0.01%	41.88%	15.64	15.42	1.45
10 Plus Bond Index (Return)	260.55	259.19	0.524%	0.42%	2.67%	2.20%	160.55%	15.64	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	104.46	0.53	43	104.99	0.00	8,835	9,229	9276
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.73	1.99	165	109.72	0.00	7,273	7,835	7980
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.24	0.70	43	112.93	0.00	6,127	6,877	6919
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.08	2.79	226	114.86	0.00	10,906	12,223	12527
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.08	0.59	43	116.67	0.00	7,644	8,989	9035
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.57	260	105.01	0.00	6,828	7,131	7170
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.40	0.00	50	100.40	0.00	4,000	4,016	4016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.66	2.73	255	123.38	0.00	6,308	7,611	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.12	2.39	257	122.51	0.00	8,031	9,647	9839
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	3.88	262	139.83	0.00	11,490	15,621	16067
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.51	0.55	199	104.06	0.00	11,319	11,716	11778
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.90	1.31	199	117.21	0.00	9,242	10,682	10803
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.70	0.93	199	104.63	0.00	4,686	4,859	4902
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.99	1.56	285	107.55	0.00	7,844	8,287	8409



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Nov-2017	Previous Index Price 29-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	104.46	104.52	-0.055%	-0.505%	-0.760%	-4.293%	-0.59	0.87	0.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.73	107.78	-0.048%	-0.437%	-0.699%	-4.093%	-0.59	1.50	1.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.24	112.30	-0.061%	-0.520%	-0.788%	-5.026%	-0.58	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	112.08	112.13	-0.047%	-0.414%	-0.531%	-3.744%	-0.55	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.08	116.12	-0.033%	-0.390%	-0.437%	-4.011%	-0.54	2.74	2.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.39	0.052%	-0.084%	0.116%	-0.442%	-0.23	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.40	100.31	0.089%	0.041%			-0.08	4.87	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.66	120.62	0.032%	-0.484%	-0.357%	-2.552%	0.00	4.82	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.12	120.01	0.089%	-0.481%	-0.096%	-1.329%	0.18	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	135.78	0.130%	-0.496%	0.076%	-2.082%	0.38	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.51	103.25	0.249%	0.014%	1.173%	1.101%	0.57	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.90	115.50	0.345%	0.022%	1.570%	0.392%	1.03	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.70	103.11	0.579%	0.623%	2.821%		1.48	16.63	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.99	105.22	0.727%	0.354%	3.159%	-1.469%	1.72	21.13	20.78

Return Price Performance			Index Price 30-Nov-2017	Previous Index Price 29-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	104.99	105.03	-0.043%	-0.152%	-4.142%	-4.594%	-0.59	0.87	0.88
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.76	-0.036%	-0.101%	-0.010%	-4.324%	-0.59	1.50	1.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	112.98	-0.047%	-0.090%	-4.876%	-5.383%	-0.58	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.90	-0.036%	-0.084%	0.145%	-3.954%	-0.55	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.67	116.69	-0.021%	-0.038%	-3.841%	-4.316%	-0.54	2.74	2.76
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.01	104.96	0.053%	-0.021%	0.245%	-0.502%	-0.23	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.40	100.31	0.089%	0.041%			-0.08	4.87	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.38	123.33	0.041%	-0.215%	0.188%	-2.743%	0.00	4.82	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.51	122.40	0.095%	-0.246%	0.379%	-1.525%	0.18	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.83	139.64	0.137%	-0.167%	0.735%	-2.330%	0.38	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.06	103.80	0.250%	0.093%	1.334%	1.014%	0.57	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.21	116.81	0.347%	0.190%	1.911%	0.217%	1.03	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.63	104.03	0.579%	0.753%	3.088%		1.48	16.63	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.55	106.78	0.722%	0.504%	3.449%	-1.600%	1.72	21.13	20.78