

Irish Stock Exchange Daily Bond Index Report

Friday 24 November, 2017

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Bond Indices Performance

Index	Close Value 24-Nov-2017	Previous Close Value 23-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.23	116.46	-0.201%	-0.34%	0.21%	-2.18%	16.23%	6.34	6.29	0.76
All Bond Index (Return)	204.27	204.65	-0.190%	-0.14%	0.66%	0.77%	104.27%	6.34	6.29	0.76
Under 3 Bond Index (Clean)	85.84	85.87	-0.029%	-0.36%	-0.56%	-4.19%	-14.16%	1.89	1.90	-0.56
Under 3 Bond Index (Return)	143.31	143.34	-0.017%	-0.08%	0.10%	-0.28%	43.31%	1.89	1.90	-0.56
Under 5 Bond Index (Clean)	99.19	99.24	-0.044%	-0.33%	-0.45%	-3.75%	-0.81%	2.39	2.40	-0.41
Under 5 Bond Index (Return)	169.04	169.10	-0.034%	-0.10%	0.10%	-0.22%	69.04%	2.39	2.40	-0.41
Under 10 Bond Index (Clean)	111.15	111.27	-0.108%	-0.41%	-0.20%	-2.74%	11.15%	4.15	4.15	0.13
Under 10 Bond Index (Return)	191.27	191.46	-0.098%	-0.19%	0.29%	0.38%	91.27%	4.15	4.15	0.13
5 Plus Bond Index (Clean)	131.75	132.18	-0.329%	-0.34%	0.72%	-0.69%	31.75%	9.58	9.48	1.00
5 Plus Bond Index (Return)	232.76	233.50	-0.317%	-0.17%	1.09%	1.77%	132.76%	9.58	9.48	1.00
10 Plus Bond Index (Clean)	141.44	142.28	-0.591%	-0.05%	2.04%	-0.33%	41.44%	15.64	15.42	1.47
10 Plus Bond Index (Return)	259.66	261.17	-0.579%	0.07%	2.32%	1.85%	159.66%	15.64	15.42	1.47

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	104.57	0.46	37	105.02	0.00	8,835	9,239	9279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.84	1.92	159	109.76	0.00	7,273	7,843	7983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.36	0.60	37	112.96	0.00	6,127	6,884	6921
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.15	2.71	220	114.86	0.00	10,906	12,231	12527
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.15	0.51	37	116.65	0.00	7,744	8,995	9034
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.29	0.56	254	104.85	0.00	6,828	7,121	7159
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.18	0.00	44	100.18	0.00	4,000	4,007	4007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.59	2.66	249	123.25	0.00	6,308	7,608	7775
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	2.34	251	122.31	0.00	8,031	9,635	9823
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.75	3.79	256	139.54	0.00	11,490	15,598	16034
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.31	0.53	193	103.84	0.00	11,319	11,693	11753
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.68	1.27	193	116.94	0.00	9,217	10,661	10778
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.27	0.90	193	104.17	0.00	4,686	4,839	4881
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.56	1.53	279	107.08	0.00	7,819	8,253	8373

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Bond Index Constituent

Clean Price Performance			Index Price 24-Nov-2017	Previous Index Price 23-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	104.57	104.60	-0.027%	-0.401%	-0.656%	-4.194%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.84	107.85	-0.008%	-0.331%	-0.593%	-3.990%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.40	-0.035%	-0.407%	-0.674%	-4.918%	-0.59	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.15	112.19	-0.037%	-0.349%	-0.466%	-3.681%	-0.54	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	116.19	-0.035%	-0.333%	-0.379%	-3.956%	-0.53	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.29	104.39	-0.094%	-0.231%	-0.031%	-0.588%	-0.19	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	100.30	-0.124%	-0.184%			-0.04	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.59	120.72	-0.104%	-0.535%	-0.408%	-2.602%	0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	120.17	-0.161%	-0.603%	-0.219%	-1.450%	0.21	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.75	136.07	-0.229%	-0.642%	-0.071%	-2.226%	0.41	6.22	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.31	103.53	-0.214%	-0.182%	0.974%	0.902%	0.60	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.68	116.12	-0.384%	-0.174%	1.371%	0.195%	1.05	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.27	103.92	-0.625%	0.207%	2.395%		1.51	16.64	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.56	106.45	-0.838%	-0.056%	2.738%	-1.871%	1.74	21.13	20.77

Return Price Performance			Index Price 24-Nov-2017	Previous Index Price 23-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	105.02	105.04	-0.015%	-0.119%	-4.110%	-4.563%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.76	0.003%	-0.062%	0.029%	-4.287%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	112.98	-0.020%	-0.063%	-4.850%	-5.357%	-0.59	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.89	-0.025%	-0.084%	0.144%	-3.955%	-0.54	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.65	116.68	-0.023%	-0.051%	-3.853%	-4.328%	-0.53	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.85	104.94	-0.091%	-0.179%	0.087%	-0.659%	-0.19	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	100.30	-0.124%	-0.184%			-0.04	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.25	123.37	-0.093%	-0.317%	0.085%	-2.843%	0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.31	122.50	-0.150%	-0.411%	0.212%	-1.688%	0.21	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.54	139.84	-0.213%	-0.373%	0.527%	-2.531%	0.41	6.22	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	104.06	-0.210%	-0.117%	1.121%	0.802%	0.60	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.94	117.38	-0.374%	-0.038%	1.680%	-0.010%	1.05	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.17	104.82	-0.614%	0.313%	2.638%		1.51	16.64	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.08	107.97	-0.821%	0.068%	3.001%	-2.027%	1.74	21.13	20.77