

# Irish Stock Exchange Daily Bond Index Report

Monday 4 December, 2017

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## Bond Indices Performance

Index	Close Value 04-Dec-2017	Previous Close Value 01-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.55	116.57	-0.015%	0.19%	0.50%	-1.90%	16.55%	6.35	6.30	0.71
All Bond Index (Return)	205.00	204.98	0.009%	0.22%	1.03%	1.13%	105.00%	6.35	6.30	0.71
Under 3 Bond Index (Clean)	85.78	85.77	0.008%	0.01%	-0.64%	-4.27%	-14.22%	1.86	1.87	-0.58
Under 3 Bond Index (Return)	143.37	143.31	0.043%	0.06%	0.14%	-0.24%	43.37%	1.86	1.87	-0.58
Under 5 Bond Index (Clean)	99.19	99.18	0.008%	0.03%	-0.45%	-3.75%	-0.81%	2.37	2.38	-0.44
Under 5 Bond Index (Return)	169.20	169.14	0.037%	0.07%	0.20%	-0.13%	69.20%	2.37	2.38	-0.44
Under 10 Bond Index (Clean)	111.32	111.31	0.005%	0.11%	-0.05%	-2.59%	11.32%	4.14	4.14	0.08
Under 10 Bond Index (Return)	191.72	191.66	0.032%	0.14%	0.53%	0.61%	91.72%	4.14	4.14	0.08
5 Plus Bond Index (Clean)	132.43	132.48	-0.035%	0.32%	1.24%	-0.17%	32.43%	9.58	9.49	0.95
5 Plus Bond Index (Return)	234.10	234.13	-0.014%	0.34%	1.67%	2.36%	134.10%	9.58	9.49	0.95
10 Plus Bond Index (Clean)	142.63	142.78	-0.105%	0.52%	2.90%	0.51%	42.63%	15.66	15.44	1.42
10 Plus Bond Index (Return)	261.95	262.18	-0.088%	0.54%	3.22%	2.75%	161.95%	15.66	15.44	1.42

## 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	0.58	47	105.03	0.00	8,835	9,229	9280
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.74	2.04	169	109.78	0.00	7,273	7,836	7984
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.24	0.76	47	113.00	0.00	6,127	6,877	6923
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.13	2.84	230	114.96	0.00	10,906	12,229	12538
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.06	0.64	47	116.70	0.00	7,644	8,872	8921
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.58	264	105.13	0.00	6,828	7,138	7178
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.55	0.00	54	100.55	0.00	4,000	4,022	4022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.82	2.77	259	123.59	0.00	6,308	7,622	7796
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	2.43	261	122.77	0.00	8,031	9,664	9859
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.29	3.94	266	140.23	0.00	11,490	15,660	16112
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.74	0.56	203	104.30	0.00	11,319	11,742	11805
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.27	1.34	203	117.60	0.00	9,242	10,745	10868
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.29	0.95	203	105.24	0.00	4,686	4,887	4931
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.80	1.58	289	108.39	0.00	7,844	8,377	8502



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Dec-2017	Previous Index Price 01-Dec-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	104.46	-0.003%	-0.004%	-0.764%	-4.297%	-0.61	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.74	107.73	0.007%	0.010%	-0.689%	-4.083%	-0.61	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.24	112.24	0.001%	0.001%	-0.787%	-5.026%	-0.60	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	112.13	112.11	0.020%	0.046%	-0.485%	-3.700%	-0.58	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.05	0.011%	-0.018%	-0.455%	-4.029%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.54	0.008%	0.104%	0.220%	-0.338%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.55	0.004%	0.148%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.82	120.81	0.007%	0.135%	-0.222%	-2.421%	-0.04	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.32	0.012%	0.180%	0.083%	-1.152%	0.14	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.29	136.25	0.027%	0.249%	0.325%	-1.839%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.74	103.78	-0.040%	0.222%	1.398%	1.325%	0.55	8.10	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.27	116.37	-0.087%	0.313%	1.888%	0.706%	1.00	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.29	104.39	-0.093%	0.567%	3.404%		1.45	16.63	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.80	106.95	-0.136%	0.767%	3.951%	-0.713%	1.69	21.16	20.80

Return Price Performance			Index Price 04-Dec-2017	Previous Index Price 01-Dec-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	105.00	0.032%	0.043%	-4.100%	-4.554%	-0.61	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.73	0.040%	0.054%	0.044%	-4.273%	-0.61	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	112.95	0.044%	0.058%	-4.821%	-5.328%	-0.60	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	114.96	114.90	0.051%	0.088%	0.233%	-3.870%	-0.58	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.70	116.65	0.046%	0.029%	-3.813%	-4.288%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.13	105.11	0.014%	0.112%	0.358%	-0.390%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.55	0.004%	0.148%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.59	123.54	0.033%	0.166%	0.354%	-2.582%	-0.04	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.77	122.72	0.035%	0.207%	0.586%	-1.321%	0.14	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.23	140.14	0.058%	0.284%	1.021%	-2.052%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.30	104.33	-0.032%	0.232%	1.569%	1.248%	0.55	8.10	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.60	117.68	-0.069%	0.333%	2.250%	0.551%	1.00	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.24	105.32	-0.080%	0.579%	3.685%		1.45	16.63	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.39	108.51	-0.118%	0.776%	4.252%	-0.836%	1.69	21.16	20.80