

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 December, 2017

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Bond Indices Performance

Index	Close Value 05-Dec-2017	Previous Close Value 04-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.76	116.55	0.180%	0.37%	0.68%	-1.73%	16.76%	6.36	6.31	0.69
All Bond Index (Return)	205.38	205.00	0.185%	0.40%	1.21%	1.31%	105.38%	6.36	6.31	0.69
Under 3 Bond Index (Clean)	85.78	85.78	0.007%	0.02%	-0.63%	-4.26%	-14.22%	1.86	1.87	-0.59
Under 3 Bond Index (Return)	143.40	143.37	0.019%	0.08%	0.16%	-0.22%	43.40%	1.86	1.87	-0.59
Under 5 Bond Index (Clean)	99.21	99.19	0.017%	0.05%	-0.44%	-3.74%	-0.79%	2.37	2.38	-0.45
Under 5 Bond Index (Return)	169.25	169.20	0.027%	0.10%	0.22%	-0.10%	69.25%	2.37	2.38	-0.45
Under 10 Bond Index (Clean)	111.44	111.32	0.111%	0.22%	0.06%	-2.49%	11.44%	4.14	4.14	0.05
Under 10 Bond Index (Return)	191.95	191.72	0.118%	0.26%	0.65%	0.73%	91.95%	4.14	4.14	0.05
5 Plus Bond Index (Clean)	132.85	132.43	0.313%	0.63%	1.56%	0.14%	32.85%	9.59	9.51	0.91
5 Plus Bond Index (Return)	234.84	234.10	0.315%	0.65%	1.99%	2.68%	134.84%	9.59	9.51	0.91
10 Plus Bond Index (Clean)	143.29	142.63	0.468%	0.99%	3.38%	0.98%	43.29%	15.67	15.46	1.39
10 Plus Bond Index (Return)	263.17	261.95	0.467%	1.01%	3.71%	3.23%	163.17%	15.67	15.46	1.39

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	104.43	0.59	48	105.02	0.00	8,835	9,226	9279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.74	2.05	170	109.78	0.00	7,235	7,836	7985
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.25	0.78	48	113.03	0.00	6,118	6,878	6925
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.15	2.85	231	115.00	0.00	10,870	12,232	12542
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.09	0.66	48	116.74	0.00	7,590	8,874	8924
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.60	0.58	265	105.18	0.00	6,828	7,142	7182
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.62	0.00	55	100.62	0.00	4,000	4,025	4025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.95	2.78	260	123.73	0.00	6,308	7,630	7805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.58	2.44	262	123.02	0.00	8,031	9,683	9880
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.61	3.95	267	140.56	0.00	11,490	15,697	16151
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.08	0.56	204	104.64	0.00	11,319	11,780	11843
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.58	1.34	204	117.92	0.00	9,317	10,774	10898
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.75	0.95	204	105.70	0.00	4,686	4,908	4953
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.59	1.59	290	109.18	0.00	7,904	8,439	8564

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Bond Index Constituent

Clean Price Performance			Index Price 05-Dec-2017	Previous Index Price 04-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	104.43	104.46	-0.025%	-0.029%	-0.789%	-4.321%	-0.60	0.86	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.74	107.74	-0.004%	0.006%	-0.692%	-4.086%	-0.62	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.25	112.24	0.013%	0.014%	-0.773%	-5.013%	-0.62	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	112.15	112.13	0.024%	0.070%	-0.462%	-3.677%	-0.59	2.24	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	116.06	0.023%	0.005%	-0.431%	-4.006%	-0.56	2.73	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.55	0.050%	0.154%	0.270%	-0.289%	-0.27	4.19	4.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.55	0.066%	0.214%			-0.13	4.86	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.95	120.82	0.112%	0.247%	-0.111%	-2.312%	-0.06	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	120.34	0.200%	0.380%	0.284%	-0.954%	0.11	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.61	136.29	0.236%	0.485%	0.561%	-1.608%	0.30	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.08	103.74	0.324%	0.547%	1.726%	1.654%	0.51	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.58	116.27	0.270%	0.584%	2.163%	0.978%	0.98	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.75	104.29	0.445%	1.014%	3.864%		1.42	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.59	106.80	0.736%	1.509%	4.716%	0.018%	1.65	21.18	20.84

Return Price Performance			Index Price 05-Dec-2017	Previous Index Price 04-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	105.02	105.03	-0.012%	0.030%	-4.112%	-4.565%	-0.60	0.86	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.78	0.007%	0.061%	0.051%	-4.266%	-0.62	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	113.00	0.027%	0.086%	-4.795%	-5.302%	-0.62	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	115.00	114.96	0.034%	0.122%	0.267%	-3.837%	-0.59	2.24	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.74	116.70	0.035%	0.064%	-3.779%	-4.254%	-0.56	2.73	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.18	105.13	0.051%	0.164%	0.410%	-0.339%	-0.27	4.19	4.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.55	0.066%	0.214%			-0.13	4.86	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.73	123.59	0.118%	0.284%	0.473%	-2.466%	-0.06	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.02	122.77	0.204%	0.411%	0.791%	-1.120%	0.11	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.56	140.23	0.240%	0.524%	1.263%	-1.818%	0.30	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.64	104.30	0.325%	0.557%	1.899%	1.578%	0.51	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.92	117.60	0.272%	0.606%	2.528%	0.824%	0.98	10.91	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.70	105.24	0.446%	1.027%	4.147%		1.42	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.18	108.39	0.730%	1.512%	5.013%	-0.113%	1.65	21.18	20.84