

# Irish Stock Exchange Daily Bond Index Report

Thursday 7 December, 2017

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## Bond Indices Performance

Index	Close Value 07-Dec-2017	Previous Close Value 06-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.07	117.10	-0.026%	0.63%	0.94%	-1.47%	17.07%	6.39	6.34	0.65
All Bond Index (Return)	205.95	205.98	-0.018%	0.68%	1.49%	1.59%	105.95%	6.39	6.34	0.65
Under 3 Bond Index (Clean)	85.79	85.80	-0.012%	0.02%	-0.63%	-4.25%	-14.21%	1.85	1.86	-0.62
Under 3 Bond Index (Return)	143.44	143.44	0.001%	0.10%	0.19%	-0.19%	43.44%	1.85	1.86	-0.62
Under 5 Bond Index (Clean)	99.24	99.25	-0.006%	0.08%	-0.40%	-3.70%	-0.76%	2.36	2.37	-0.48
Under 5 Bond Index (Return)	169.34	169.33	0.004%	0.15%	0.28%	-0.05%	69.34%	2.36	2.37	-0.48
Under 10 Bond Index (Clean)	111.59	111.59	-0.004%	0.35%	0.19%	-2.36%	11.59%	4.14	4.13	0.01
Under 10 Bond Index (Return)	192.23	192.23	0.005%	0.41%	0.80%	0.88%	92.23%	4.14	4.13	0.01
5 Plus Bond Index (Clean)	133.44	133.50	-0.042%	1.08%	2.01%	0.59%	33.44%	9.62	9.54	0.87
5 Plus Bond Index (Return)	235.91	235.99	-0.035%	1.11%	2.46%	3.15%	135.91%	9.62	9.54	0.87
10 Plus Bond Index (Clean)	144.45	144.62	-0.116%	1.81%	4.21%	1.79%	44.45%	15.69	15.48	1.34
10 Plus Bond Index (Return)	265.29	265.58	-0.110%	1.82%	4.54%	4.06%	165.29%	15.69	15.48	1.34

## 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	104.38	0.62	50	105.00	0.00	8,835	9,222	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.73	2.07	172	109.81	0.00	7,235	7,795	7944
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.24	0.81	50	113.05	0.00	6,110	6,858	6907
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.20	2.87	233	115.08	0.00	10,870	12,197	12509
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.12	0.69	50	116.80	0.00	7,573	8,794	8846
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.75	0.59	267	105.34	0.00	6,828	7,152	7192
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.80	0.00	57	100.80	0.00	4,000	4,032	4032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.18	2.80	262	123.98	0.00	6,308	7,645	7821
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.91	2.46	264	123.37	0.00	8,031	9,710	9908
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.94	3.98	269	140.92	0.00	11,490	15,735	16193
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.39	0.56	206	104.95	0.00	11,319	11,815	11879
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.23	1.36	206	118.58	0.00	9,342	10,951	11078
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.62	0.96	206	106.58	0.00	4,686	4,949	4994
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.78	1.60	292	110.38	0.00	7,904	8,598	8724



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Dec-2017	Previous Index Price 06-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	104.38	104.42	-0.040%	-0.075%	-0.834%	-4.365%	-0.61	0.85	0.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.73	107.75	-0.010%	0.006%	-0.693%	-4.087%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.24	112.25	-0.015%	0.002%	-0.786%	-5.025%	-0.65	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	112.20	112.19	0.010%	0.113%	-0.418%	-3.635%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.13	-0.009%	0.032%	-0.405%	-3.981%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.75	104.73	0.018%	0.297%	0.413%	-0.147%	-0.31	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.80	100.79	0.009%	0.393%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.18	121.19	-0.003%	0.438%	0.079%	-2.126%	-0.11	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	120.91	-0.001%	0.656%	0.559%	-0.682%	0.06	5.69	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.94	136.95	-0.004%	0.730%	0.806%	-1.368%	0.25	6.19	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.39	104.39	0.001%	0.848%	2.031%	1.958%	0.47	8.09	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.23	117.28	-0.039%	1.145%	2.732%	1.541%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.62	105.76	-0.134%	1.848%	4.721%		1.37	16.64	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.78	109.00	-0.205%	2.634%	5.877%	1.127%	1.60	21.21	20.87

Return Price Performance			Index Price 07-Dec-2017	Previous Index Price 06-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	105.00	105.03	-0.029%	0.008%	-4.134%	-4.587%	-0.61	0.85	0.86
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.81	109.81	0.001%	0.082%	0.072%	-4.246%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.05	-0.001%	0.102%	-4.779%	-5.287%	-0.65	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	115.08	115.05	0.021%	0.186%	0.331%	-3.775%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.80	116.80	0.003%	0.114%	-3.731%	-4.207%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.34	105.32	0.020%	0.309%	0.556%	-0.194%	-0.31	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.80	100.79	0.009%	0.393%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.98	123.98	0.005%	0.488%	0.676%	-2.269%	-0.11	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.37	123.36	0.006%	0.696%	1.077%	-0.839%	0.06	5.69	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.92	140.91	0.007%	0.784%	1.524%	-1.564%	0.25	6.19	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.95	104.95	0.003%	0.862%	2.208%	1.885%	0.47	8.09	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.58	118.62	-0.033%	1.172%	3.106%	1.392%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.58	106.72	-0.129%	1.862%	5.007%		1.37	16.64	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.38	110.60	-0.197%	2.631%	6.171%	0.989%	1.60	21.21	20.87