

Irish Stock Exchange Daily Bond Index Report

Friday 8 December, 2017

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Bond Indices Performance

Index	Close Value 08-Dec-2017	Previous Close Value 07-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.00	117.07	-0.061%	0.57%	0.88%	-1.53%	17.00%	6.38	6.34	0.66
All Bond Index (Return)	205.84	205.95	-0.052%	0.63%	1.44%	1.54%	105.84%	6.38	6.34	0.66
Under 3 Bond Index (Clean)	85.78	85.79	-0.007%	0.02%	-0.63%	-4.26%	-14.22%	1.85	1.86	-0.63
Under 3 Bond Index (Return)	143.44	143.44	0.004%	0.11%	0.20%	-0.19%	43.44%	1.85	1.86	-0.63
Under 5 Bond Index (Clean)	99.23	99.24	-0.012%	0.07%	-0.41%	-3.71%	-0.77%	2.36	2.37	-0.48
Under 5 Bond Index (Return)	169.33	169.34	-0.002%	0.15%	0.27%	-0.05%	69.33%	2.36	2.37	-0.48
Under 10 Bond Index (Clean)	111.55	111.59	-0.033%	0.32%	0.16%	-2.39%	11.55%	4.13	4.13	0.02
Under 10 Bond Index (Return)	192.19	192.23	-0.023%	0.39%	0.77%	0.86%	92.19%	4.13	4.13	0.02
5 Plus Bond Index (Clean)	133.31	133.44	-0.100%	0.98%	1.91%	0.49%	33.31%	9.61	9.53	0.88
5 Plus Bond Index (Return)	235.69	235.91	-0.092%	1.02%	2.36%	3.05%	135.69%	9.61	9.53	0.88
10 Plus Bond Index (Clean)	144.19	144.45	-0.175%	1.63%	4.03%	1.62%	44.19%	15.67	15.46	1.35
10 Plus Bond Index (Return)	264.84	265.29	-0.168%	1.65%	4.37%	3.89%	164.84%	15.67	15.46	1.35

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	0.63	51	105.01	0.00	8,835	9,222	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.72	2.09	173	109.80	0.00	7,235	7,793	7944
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.22	0.82	51	113.04	0.00	6,110	6,856	6907
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.20	2.89	234	115.09	0.00	10,870	12,197	12510
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.11	0.70	51	116.81	0.00	7,573	8,794	8846
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.72	0.59	268	105.31	0.00	6,828	7,150	7190
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.77	0.00	58	100.77	0.00	4,000	4,031	4031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	2.81	263	123.95	0.00	6,308	7,642	7819
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.84	2.47	265	123.31	0.00	8,031	9,705	9903
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.87	4.00	270	140.86	0.00	11,490	15,727	16186
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.30	0.57	207	104.87	0.00	11,319	11,806	11870
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.13	1.36	207	118.50	0.00	9,342	10,942	11069
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.48	0.96	207	106.45	0.00	4,686	4,942	4987
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.43	1.61	293	110.04	0.00	7,904	8,570	8697

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Bond Index Constituent

Clean Price Performance			Index Price 08-Dec-2017	Previous Index Price 07-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	104.38	-0.005%	-0.079%	-0.839%	-4.369%	-0.62	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.72	107.73	-0.018%	-0.012%	-0.711%	-4.104%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.22	112.24	-0.019%	-0.017%	-0.804%	-5.043%	-0.64	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	112.20	112.20	0.000%	0.113%	-0.418%	-3.635%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.12	-0.003%	0.029%	-0.407%	-3.983%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.75	-0.031%	0.266%	0.382%	-0.177%	-0.30	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.77	100.80	-0.031%	0.363%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	121.18	-0.034%	0.404%	0.045%	-2.159%	-0.10	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.84	120.91	-0.057%	0.599%	0.502%	-0.738%	0.07	5.69	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.87	136.94	-0.055%	0.674%	0.750%	-1.422%	0.26	6.18	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.30	104.39	-0.080%	0.767%	1.949%	1.876%	0.48	8.08	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.13	117.23	-0.081%	1.063%	2.649%	1.459%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.48	105.62	-0.130%	1.715%	4.585%		1.38	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.43	108.78	-0.322%	2.304%	5.536%	0.801%	1.61	21.19	20.86

Return Price Performance			Index Price 08-Dec-2017	Previous Index Price 07-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	105.01	105.00	0.008%	0.015%	-4.127%	-4.580%	-0.62	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.81	-0.006%	0.076%	0.066%	-4.252%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.04	113.05	-0.004%	0.097%	-4.784%	-5.291%	-0.64	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	115.09	115.08	0.010%	0.197%	0.342%	-3.765%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.81	116.80	0.009%	0.123%	-3.722%	-4.197%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.31	105.34	-0.028%	0.281%	0.527%	-0.223%	-0.30	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.77	100.80	-0.031%	0.363%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.95	123.98	-0.024%	0.464%	0.652%	-2.292%	-0.10	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.31	123.37	-0.049%	0.647%	1.028%	-0.887%	0.07	5.69	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.86	140.92	-0.043%	0.740%	1.480%	-1.607%	0.26	6.18	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.87	104.95	-0.077%	0.784%	2.129%	1.807%	0.48	8.08	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.50	118.58	-0.075%	1.096%	3.028%	1.316%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.45	106.58	-0.124%	1.736%	4.877%		1.38	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.04	110.38	-0.313%	2.311%	5.840%	0.673%	1.61	21.19	20.86