

# Irish Stock Exchange Daily Bond Index Report



Tuesday 12 December, 2017

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## Bond Indices Performance

Index	Close Value 12-Dec-2017	Previous Close Value 11-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.88	116.98	-0.088%	0.47%	0.78%	-1.63%	16.88%	6.37	6.33	0.67
All Bond Index (Return)	205.70	205.86	-0.078%	0.56%	1.37%	1.47%	105.70%	6.37	6.33	0.67
Under 3 Bond Index (Clean)	85.74	85.75	-0.012%	-0.04%	-0.69%	-4.31%	-14.27%	1.84	1.85	-0.61
Under 3 Bond Index (Return)	143.43	143.43	-0.001%	0.10%	0.19%	-0.19%	43.43%	1.84	1.85	-0.61
Under 5 Bond Index (Clean)	99.16	99.18	-0.024%	0.00%	-0.49%	-3.78%	-0.84%	2.35	2.36	-0.46
Under 5 Bond Index (Return)	169.28	169.30	-0.015%	0.11%	0.24%	-0.09%	69.28%	2.35	2.36	-0.46
Under 10 Bond Index (Clean)	111.42	111.49	-0.057%	0.21%	0.04%	-2.50%	11.42%	4.12	4.12	0.04
Under 10 Bond Index (Return)	192.04	192.13	-0.047%	0.31%	0.70%	0.78%	92.04%	4.12	4.12	0.04
5 Plus Bond Index (Clean)	133.14	133.33	-0.139%	0.86%	1.79%	0.37%	33.14%	9.61	9.52	0.89
5 Plus Bond Index (Return)	235.47	235.77	-0.129%	0.92%	2.27%	2.95%	135.47%	9.61	9.52	0.89
10 Plus Bond Index (Clean)	144.12	144.43	-0.213%	1.58%	3.98%	1.57%	44.12%	15.67	15.46	1.35
10 Plus Bond Index (Return)	264.77	265.32	-0.206%	1.62%	4.34%	3.86%	164.77%	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	104.32	0.68	55	105.00	0.00	8,835	9,217	9276
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.65	2.13	177	109.79	0.00	7,235	7,789	7943
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.13	0.89	55	113.02	0.00	6,110	6,851	6905
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.15	2.93	238	115.09	0.00	10,870	12,191	12510
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.06	0.75	55	116.82	0.00	7,573	8,790	8847
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.56	0.60	272	105.16	0.00	6,828	7,139	7180
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.61	0.00	62	100.61	0.00	4,000	4,025	4025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.96	2.85	267	123.81	0.00	6,308	7,630	7810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.65	2.51	269	123.15	0.00	8,031	9,689	9890
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.65	4.05	274	140.70	0.00	11,490	15,702	16167
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.11	0.58	211	104.69	0.00	11,319	11,784	11849
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.07	1.39	211	118.45	0.00	9,342	10,936	11065
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.53	0.98	211	106.51	0.00	4,686	4,945	4991
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.33	1.63	297	109.96	0.00	7,904	8,562	8691



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Dec-2017	Previous Index Price 11-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	104.32	104.34	-0.018%	-0.135%	-0.894%	-4.423%	-0.59	0.84	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.65	107.67	-0.017%	-0.070%	-0.768%	-4.159%	-0.63	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.13	112.16	-0.029%	-0.097%	-0.884%	-5.119%	-0.62	1.79	1.80
IE0034074488	3407448	4.5 Treas Bnd 2020	112.15	112.16	-0.004%	0.067%	-0.464%	-3.679%	-0.63	2.23	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.06	0.000%	-0.014%	-0.450%	-4.025%	-0.58	2.72	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.56	104.65	-0.078%	0.117%	0.233%	-0.326%	-0.27	4.17	4.18
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.68	-0.070%	0.210%			-0.13	4.84	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.96	121.04	-0.072%	0.249%	-0.108%	-2.309%	-0.07	4.79	4.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	120.75	-0.086%	0.438%	0.341%	-0.897%	0.09	5.68	5.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.65	136.78	-0.091%	0.513%	0.590%	-1.579%	0.28	6.18	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.11	104.25	-0.132%	0.580%	1.759%	1.687%	0.50	8.08	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.07	117.24	-0.144%	1.004%	2.590%	1.400%	0.94	10.90	10.79
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.53	105.68	-0.139%	1.763%	4.633%		1.37	16.63	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.33	108.70	-0.344%	2.210%	5.439%	0.708%	1.62	21.19	20.85

Return Price Performance			Index Price 12-Dec-2017	Previous Index Price 11-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	105.00	-0.007%	0.007%	-4.135%	-4.588%	-0.59	0.84	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.79	-0.005%	0.064%	0.054%	-4.263%	-0.63	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.02	113.03	-0.015%	0.075%	-4.805%	-5.312%	-0.62	1.79	1.80
IE0034074488	3407448	4.5 Treas Bnd 2020	115.09	115.08	0.007%	0.194%	0.339%	-3.768%	-0.63	2.23	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.82	116.80	0.011%	0.127%	-3.719%	-4.194%	-0.58	2.72	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.16	105.24	-0.076%	0.141%	0.387%	-0.362%	-0.27	4.17	4.18
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.68	-0.070%	0.210%			-0.13	4.84	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.81	123.89	-0.061%	0.348%	0.536%	-2.405%	-0.07	4.79	4.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.15	123.25	-0.076%	0.521%	0.901%	-1.012%	0.09	5.68	5.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.70	140.81	-0.078%	0.626%	1.366%	-1.718%	0.28	6.18	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.69	104.82	-0.129%	0.608%	1.951%	1.629%	0.50	8.08	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.45	118.62	-0.137%	1.060%	2.992%	1.280%	0.94	10.90	10.79
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.51	106.66	-0.133%	1.801%	4.944%		1.37	16.63	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.96	110.33	-0.334%	2.238%	5.764%	0.602%	1.62	21.19	20.85