

# Irish Stock Exchange Daily Bond Index Report

Friday 1 December, 2017

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## Bond Indices Performance

Index	Close Value 01-Dec-2017	Previous Close Value 30-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.57	116.33	0.205%	0.20%	0.51%	-1.89%	16.57%	6.35	6.31	0.71
All Bond Index (Return)	204.98	204.55	0.209%	0.21%	1.02%	1.12%	104.98%	6.35	6.31	0.71
Under 3 Bond Index (Clean)	85.77	85.77	0.001%	0.00%	-0.65%	-4.27%	-14.23%	1.87	1.88	-0.57
Under 3 Bond Index (Return)	143.31	143.29	0.013%	0.01%	0.10%	-0.28%	43.31%	1.87	1.88	-0.57
Under 5 Bond Index (Clean)	99.18	99.16	0.024%	0.02%	-0.46%	-3.76%	-0.82%	2.37	2.38	-0.43
Under 5 Bond Index (Return)	169.14	169.08	0.033%	0.03%	0.16%	-0.17%	69.14%	2.37	2.38	-0.43
Under 10 Bond Index (Clean)	111.31	111.20	0.103%	0.10%	-0.06%	-2.60%	11.31%	4.14	4.14	0.08
Under 10 Bond Index (Return)	191.66	191.45	0.111%	0.11%	0.50%	0.58%	91.66%	4.14	4.14	0.08
5 Plus Bond Index (Clean)	132.48	132.01	0.352%	0.35%	1.28%	-0.14%	32.48%	9.59	9.50	0.94
5 Plus Bond Index (Return)	234.13	233.31	0.353%	0.35%	1.69%	2.37%	134.13%	9.59	9.50	0.94
10 Plus Bond Index (Clean)	142.78	141.88	0.629%	0.63%	3.01%	0.62%	42.78%	15.66	15.44	1.42
10 Plus Bond Index (Return)	262.18	260.55	0.626%	0.63%	3.31%	2.84%	162.18%	15.66	15.44	1.42

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	0.54	44	105.00	0.00	8,835	9,229	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.73	2.00	166	109.73	0.00	7,273	7,835	7981
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.24	0.71	44	112.95	0.00	6,127	6,877	6920
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.11	2.80	227	114.90	0.00	10,906	12,226	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.05	0.60	44	116.65	0.00	7,644	8,871	8917
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.54	0.57	261	105.11	0.00	6,828	7,138	7177
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.55	0.00	51	100.55	0.00	4,000	4,022	4022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.81	2.74	256	123.54	0.00	6,308	7,621	7794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.32	2.40	258	122.72	0.00	8,031	9,663	9856
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.25	3.89	263	140.14	0.00	11,490	15,656	16103
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.78	0.55	200	104.33	0.00	11,319	11,747	11809
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.37	1.32	200	117.68	0.00	9,242	10,754	10876
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.39	0.93	200	105.32	0.00	4,686	4,891	4935
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.95	1.57	286	108.51	0.00	7,844	8,389	8512



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Dec-2017	Previous Index Price 30-Nov-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	-0.001%	-0.001%	-0.761%	-4.294%	-0.60	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.73	107.73	0.003%	0.003%	-0.696%	-4.090%	-0.60	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.24	112.24	0.000%	0.000%	-0.788%	-5.026%	-0.59	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	112.11	112.08	0.026%	0.026%	-0.505%	-3.719%	-0.56	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.08	-0.029%	-0.029%	-0.466%	-4.040%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.54	104.44	0.097%	0.097%	0.213%	-0.346%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.40	0.144%	0.144%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	120.66	0.128%	0.128%	-0.230%	-2.428%	-0.03	4.81	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.32	120.12	0.167%	0.167%	0.071%	-1.164%	0.15	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.25	135.95	0.221%	0.221%	0.297%	-1.865%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	103.51	0.262%	0.262%	1.438%	1.365%	0.54	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.37	115.90	0.400%	0.400%	1.976%	0.793%	1.00	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.39	103.70	0.661%	0.661%	3.500%		1.44	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.95	105.99	0.904%	0.904%	4.092%	-0.578%	1.68	21.16	20.81

Return Price Performance			Index Price 01-Dec-2017	Previous Index Price 30-Nov-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	104.99	0.010%	0.010%	-4.131%	-4.584%	-0.60	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.73	109.72	0.014%	0.014%	0.004%	-4.311%	-0.60	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	112.93	0.014%	0.014%	-4.863%	-5.370%	-0.59	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	114.86	0.037%	0.037%	0.181%	-3.919%	-0.56	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.65	116.67	-0.017%	-0.017%	-3.857%	-4.332%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.11	105.01	0.098%	0.098%	0.344%	-0.405%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.40	0.144%	0.144%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	123.38	0.133%	0.133%	0.321%	-2.614%	-0.03	4.81	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.72	122.51	0.171%	0.171%	0.551%	-1.356%	0.15	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.14	139.83	0.226%	0.226%	0.962%	-2.109%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.33	104.06	0.263%	0.263%	1.601%	1.280%	0.54	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.68	117.21	0.402%	0.402%	2.321%	0.620%	1.00	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.32	104.63	0.659%	0.659%	3.768%		1.44	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.51	107.55	0.895%	0.895%	4.376%	-0.719%	1.68	21.16	20.81