

# Irish Stock Exchange Weekly Bond Index Report

Friday 1 December, 2017

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## Bond Indices Performance

Index	Close Value 1-Dec-2017	Week to Date 24-Nov-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.57	0.30%	0.20%	0.51%	-1.89%	16.57%	6.35	6.31	0.71	
All Bond Index (Return)	204.98	0.35%	0.21%	1.02%	1.12%	104.98%	6.35	6.31	0.71	
Under 3 Bond Index (Clean)	85.77	-0.08%	0.00%	-0.65%	-4.27%	-14.23%	1.87	1.88	-0.57	
Under 3 Bond Index (Return)	143.31	0.00%	0.01%	0.10%	-0.28%	43.31%	1.87	1.88	-0.57	
Under 5 Bond Index (Clean)	99.18	-0.01%	0.02%	-0.46%	-3.76%	-0.82%	2.37	2.38	-0.43	
Under 5 Bond Index (Return)	169.14	0.06%	0.03%	0.16%	-0.17%	69.14%	2.37	2.38	-0.43	
Under 10 Bond Index (Clean)	111.31	0.15%	0.10%	-0.06%	-2.60%	11.31%	4.14	4.14	0.08	
Under 10 Bond Index (Return)	191.66	0.20%	0.11%	0.50%	0.58%	91.66%	4.14	4.14	0.08	
5 Plus Bond Index (Clean)	132.48	0.55%	0.35%	1.28%	-0.14%	32.48%	9.59	9.50	0.94	
5 Plus Bond Index (Return)	234.13	0.59%	0.35%	1.69%	2.37%	134.13%	9.59	9.50	0.94	
10 Plus Bond Index (Clean)	142.78	0.95%	0.63%	3.01%	0.62%	42.78%	15.66	15.44	1.42	
10 Plus Bond Index (Return)	262.18	0.97%	0.63%	3.31%	2.84%	162.18%	15.66	15.44	1.42	

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Dec-2017	Week to Date 24-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.46	-0.11%	0.00%	-0.76%	-4.29%	-0.60	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.73	-0.10%	0.00%	-0.70%	-4.09%	-0.60	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.24	-0.11%	0.00%	-0.79%	-5.03%	-0.59	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	112.11	-0.04%	0.03%	-0.50%	-3.72%	-0.56	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	-0.09%	-0.03%	-0.47%	-4.04%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.54	0.24%	0.10%	0.21%	-0.35%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	0.37%	0.14%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	0.18%	0.13%	-0.23%	-2.43%	-0.03	4.81	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.32	0.29%	0.17%	0.07%	-1.16%	0.15	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.25	0.37%	0.22%	0.30%	-1.87%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	0.46%	0.26%	1.44%	1.37%	0.54	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.37	0.60%	0.40%	1.98%	0.79%	1.00	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.39	1.08%	0.66%	3.50%		1.44	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.95	1.32%	0.90%	4.09%	-0.58%	1.68	21.16	20.81

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 01-Dec-2017	Week to Date 24-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.00	-0.02%	0.01%	-4.13%	-4.58%	-0.60	0.87	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.73	-0.03%	0.01%	0.00%	-4.31%	-0.60	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	-0.01%	0.01%	-4.86%	-5.37%	-0.59	1.82	1.83
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	0.04%	0.04%	0.18%	-3.92%	-0.56	2.25	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.65	0.00%	-0.02%	-3.86%	-4.33%	-0.54	2.74	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.11	0.26%	0.10%	0.34%	-0.40%	-0.26	4.20	4.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	0.37%	0.14%			-0.11	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.54	0.24%	0.13%	0.32%	-2.61%	-0.03	4.81	4.82
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.72	0.34%	0.17%	0.55%	-1.36%	0.15	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.14	0.43%	0.23%	0.96%	-2.11%	0.34	6.20	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.33	0.47%	0.26%	1.60%	1.28%	0.54	8.10	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.68	0.63%	0.40%	2.32%	0.62%	1.00	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.32	1.10%	0.66%	3.77%		1.44	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.51	1.33%	0.90%	4.38%	-0.72%	1.68	21.16	20.81