

Irish Stock Exchange Weekly Bond Index Report

Friday 8 December, 2017

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Bond Indices Performance

Index	Close Value 8-Dec-2017	Week to Date 1-Dec-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	117.00	0.37%	0.57%	0.88%	-1.53%	17.00%	6.38	6.34	0.66	
All Bond Index (Return)	205.84	0.42%	0.63%	1.44%	1.54%	105.84%	6.38	6.34	0.66	
Under 3 Bond Index (Clean)	85.78	0.01%	0.02%	-0.63%	-4.26%	-14.22%	1.85	1.86	-0.63	
Under 3 Bond Index (Return)	143.44	0.09%	0.11%	0.20%	-0.19%	43.44%	1.85	1.86	-0.63	
Under 5 Bond Index (Clean)	99.23	0.05%	0.07%	-0.41%	-3.71%	-0.77%	2.36	2.37	-0.48	
Under 5 Bond Index (Return)	169.33	0.12%	0.15%	0.27%	-0.05%	69.33%	2.36	2.37	-0.48	
Under 10 Bond Index (Clean)	111.55	0.22%	0.32%	0.16%	-2.39%	11.55%	4.13	4.13	0.02	
Under 10 Bond Index (Return)	192.19	0.28%	0.39%	0.77%	0.86%	92.19%	4.13	4.13	0.02	
5 Plus Bond Index (Clean)	133.31	0.63%	0.98%	1.91%	0.49%	33.31%	9.61	9.53	0.88	
5 Plus Bond Index (Return)	235.69	0.66%	1.02%	2.36%	3.05%	135.69%	9.61	9.53	0.88	
10 Plus Bond Index (Clean)	144.19	0.99%	1.63%	4.03%	1.62%	44.19%	15.67	15.46	1.35	
10 Plus Bond Index (Return)	264.84	1.02%	1.65%	4.37%	3.89%	164.84%	15.67	15.46	1.35	

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	104.38	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Dec-2017	Week to Date 1-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.38	-0.08%	-0.08%	-0.84%	-4.37%	-0.62	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.72	-0.01%	-0.01%	-0.71%	-4.10%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.22	-0.02%	-0.02%	-0.80%	-5.04%	-0.64	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	112.20	0.09%	0.11%	-0.42%	-3.63%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	0.06%	0.03%	-0.41%	-3.98%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	0.17%	0.27%	0.38%	-0.18%	-0.30	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.77	0.22%	0.36%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	0.28%	0.40%	0.05%	-2.16%	-0.10	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.84	0.43%	0.60%	0.50%	-0.74%	0.07	5.69	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.87	0.45%	0.67%	0.75%	-1.42%	0.26	6.18	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.30	0.50%	0.77%	1.95%	1.88%	0.48	8.08	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.13	0.66%	1.06%	2.65%	1.46%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.48	1.05%	1.72%	4.58%		1.38	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.43	1.39%	2.30%	5.54%	0.80%	1.61	21.19	20.86

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 08-Dec-2017	Week to Date 1-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.01	0.00%	0.02%	-4.13%	-4.58%	-0.62	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	0.06%	0.08%	0.07%	-4.25%	-0.65	1.48	1.49
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.04	0.08%	0.10%	-4.78%	-5.29%	-0.64	1.80	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	115.09	0.16%	0.20%	0.34%	-3.77%	-0.64	2.23	2.25
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.81	0.14%	0.12%	-3.72%	-4.20%	-0.59	2.72	2.74
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.31	0.18%	0.28%	0.53%	-0.22%	-0.30	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.77	0.22%	0.36%			-0.16	4.85	4.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.95	0.33%	0.46%	0.65%	-2.29%	-0.10	4.80	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.31	0.48%	0.65%	1.03%	-0.89%	0.07	5.69	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.86	0.51%	0.74%	1.48%	-1.61%	0.26	6.18	6.17
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.87	0.52%	0.78%	2.13%	1.81%	0.48	8.08	8.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.50	0.69%	1.10%	3.03%	1.32%	0.93	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.45	1.07%	1.74%	4.88%		1.38	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.04	1.40%	2.31%	5.84%	0.67%	1.61	21.19	20.86