

Irish Stock Exchange Daily Bond Index Report

Friday 15 December, 2017

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Bond Indices Performance

Index	Close Value 15-Dec-2017	Previous Close Value 14-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	116.62	0.223%	0.47%	0.77%	-1.63%	16.88%	6.36	6.32	0.67
All Bond Index (Return)	205.74	205.27	0.228%	0.58%	1.39%	1.49%	105.74%	6.36	6.32	0.67
Under 3 Bond Index (Clean)	85.69	85.68	0.008%	-0.10%	-0.75%	-4.37%	-14.32%	1.83	1.84	-0.62
Under 3 Bond Index (Return)	143.40	143.37	0.020%	0.08%	0.17%	-0.22%	43.40%	1.83	1.84	-0.62
Under 5 Bond Index (Clean)	99.10	99.08	0.024%	-0.06%	-0.54%	-3.84%	-0.90%	2.34	2.35	-0.46
Under 5 Bond Index (Return)	169.23	169.17	0.033%	0.09%	0.21%	-0.11%	69.23%	2.34	2.35	-0.46
Under 10 Bond Index (Clean)	111.37	111.25	0.104%	0.15%	-0.01%	-2.55%	11.37%	4.11	4.11	0.04
Under 10 Bond Index (Return)	191.99	191.78	0.111%	0.28%	0.67%	0.76%	91.99%	4.11	4.11	0.04
5 Plus Bond Index (Clean)	133.19	132.68	0.384%	0.90%	1.82%	0.40%	33.19%	9.60	9.52	0.89
5 Plus Bond Index (Return)	235.60	234.70	0.384%	0.98%	2.32%	3.01%	135.60%	9.60	9.52	0.89
10 Plus Bond Index (Clean)	144.39	143.37	0.714%	1.77%	4.17%	1.75%	44.39%	15.66	15.45	1.34
10 Plus Bond Index (Return)	265.30	263.43	0.710%	1.82%	4.54%	4.07%	165.30%	15.66	15.45	1.34

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	104.28	0.72	58	104.99	0.00	8,835	9,213	9276
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.59	2.17	180	109.76	0.00	7,235	7,784	7941
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.02	0.94	58	112.96	0.00	6,110	6,845	6902
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.09	2.97	241	115.06	0.00	10,870	12,184	12507
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.99	0.80	58	116.79	0.00	7,573	8,784	8845
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.50	0.60	275	105.11	0.00	6,828	7,135	7176
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.57	0.00	65	100.57	0.00	4,000	4,023	4023
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.86	2.89	270	123.74	0.00	6,308	7,624	7806
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.54	2.53	272	123.07	0.00	8,031	9,681	9884
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.60	4.10	277	140.70	0.00	11,490	15,695	16166
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.12	0.59	214	104.71	0.00	11,319	11,785	11852
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.18	1.41	214	118.59	0.00	9,342	10,947	11078
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.79	1.00	214	106.78	0.00	4,686	4,957	5003
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.61	1.64	300	110.26	0.00	7,904	8,585	8714

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Bond Index Constituent

Clean Price Performance			Index Price 15-Dec-2017	Previous Index Price 14-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	104.28	104.28	-0.003%	-0.172%	-0.931%	-4.458%	-0.62	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.59	107.58	0.012%	-0.128%	-0.826%	-4.215%	-0.63	1.46	1.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.02	112.02	0.003%	-0.188%	-0.974%	-5.205%	-0.61	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	112.09	112.08	0.010%	0.012%	-0.519%	-3.733%	-0.64	2.21	2.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	115.97	0.018%	-0.073%	-0.509%	-4.082%	-0.59	2.70	2.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.50	104.43	0.074%	0.058%	0.174%	-0.384%	-0.26	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.46	0.113%	0.167%			-0.12	4.83	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.86	120.71	0.127%	0.170%	-0.187%	-2.387%	-0.07	4.78	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.54	120.35	0.158%	0.350%	0.253%	-0.984%	0.10	5.67	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.60	136.32	0.207%	0.474%	0.551%	-1.618%	0.28	6.16	6.15
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.12	103.82	0.291%	0.590%	1.770%	1.698%	0.50	8.06	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.18	116.67	0.442%	1.106%	2.693%	1.502%	0.93	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.79	104.94	0.808%	2.012%	4.889%		1.36	16.62	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.61	107.53	1.008%	2.475%	5.712%	0.970%	1.61	21.18	20.85

Return Price Performance			Index Price 15-Dec-2017	Previous Index Price 14-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	104.99	104.99	0.009%	0.005%	-4.137%	-4.590%	-0.62	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.74	0.022%	0.038%	0.028%	-4.288%	-0.63	1.46	1.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	112.94	0.018%	0.028%	-4.849%	-5.356%	-0.61	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	115.06	115.04	0.020%	0.172%	0.317%	-3.789%	-0.64	2.21	2.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.79	116.75	0.029%	0.103%	-3.742%	-4.217%	-0.59	2.70	2.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.11	105.03	0.075%	0.090%	0.335%	-0.413%	-0.26	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.46	0.113%	0.167%			-0.12	4.83	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.74	123.58	0.132%	0.295%	0.483%	-2.456%	-0.07	4.78	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.07	122.87	0.163%	0.457%	0.837%	-1.075%	0.10	5.67	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.70	140.40	0.212%	0.620%	1.359%	-1.724%	0.28	6.16	6.15
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.71	104.40	0.291%	0.627%	1.969%	1.647%	0.50	8.06	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.59	118.07	0.442%	1.178%	3.112%	1.398%	0.93	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.78	105.93	0.804%	2.060%	5.211%		1.36	16.62	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.26	109.17	0.998%	2.515%	6.051%	0.875%	1.61	21.18	20.85