

Irish Stock Exchange Daily Bond Index Report

Tuesday 19 December, 2017

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Bond Indices Performance

Index	Close Value 19-Dec-2017	Previous Close Value 18-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.50	116.94	-0.370%	0.15%	0.45%	-1.95%	16.50%	6.34	6.29	0.71
All Bond Index (Return)	205.16	205.90	-0.356%	0.30%	1.11%	1.21%	105.16%	6.34	6.29	0.71
Under 3 Bond Index (Clean)	85.61	85.64	-0.040%	-0.19%	-0.84%	-4.46%	-14.39%	1.82	1.83	-0.58
Under 3 Bond Index (Return)	143.34	143.38	-0.027%	0.03%	0.12%	-0.26%	43.34%	1.82	1.83	-0.58
Under 5 Bond Index (Clean)	98.99	99.04	-0.057%	-0.17%	-0.66%	-3.95%	-1.01%	2.33	2.34	-0.42
Under 5 Bond Index (Return)	169.11	169.18	-0.046%	0.01%	0.14%	-0.19%	69.11%	2.33	2.34	-0.42
Under 10 Bond Index (Clean)	111.15	111.33	-0.168%	-0.05%	-0.21%	-2.74%	11.15%	4.10	4.10	0.09
Under 10 Bond Index (Return)	191.68	191.99	-0.157%	0.12%	0.51%	0.59%	91.68%	4.10	4.10	0.09
5 Plus Bond Index (Clean)	132.55	133.38	-0.623%	0.41%	1.33%	-0.08%	32.55%	9.57	9.48	0.93
5 Plus Bond Index (Return)	234.55	235.98	-0.606%	0.53%	1.87%	2.55%	134.55%	9.57	9.48	0.93
10 Plus Bond Index (Clean)	143.23	144.97	-1.197%	0.95%	3.34%	0.94%	43.23%	15.62	15.41	1.39
10 Plus Bond Index (Return)	263.25	266.39	-1.177%	1.04%	3.74%	3.26%	163.25%	15.62	15.41	1.39

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	104.24	0.76	62	105.01	0.00	8,835	9,210	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.52	2.22	184	109.74	0.00	7,235	7,779	7939
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.92	1.00	62	112.93	0.00	6,110	6,838	6900
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.97	3.02	245	114.99	0.00	10,870	12,171	12499
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.82	0.85	62	116.67	0.00	7,573	8,771	8835
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.31	0.61	279	104.92	0.00	6,828	7,122	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.35	0.00	69	100.35	0.00	4,000	4,014	4014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.58	2.93	274	123.50	0.00	6,308	7,606	7791
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.22	2.57	276	122.79	0.00	8,031	9,655	9861
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.18	4.16	281	140.34	0.00	11,490	15,648	16125
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.72	0.60	218	104.31	0.00	11,319	11,739	11807
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.57	1.43	218	118.00	0.00	9,342	10,889	11023
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.95	1.02	218	105.97	0.00	4,686	4,918	4965
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.36	1.67	304	109.02	0.00	7,904	8,485	8617

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Bond Index Constituent

Clean Price Performance			Index Price 19-Dec-2017	Previous Index Price 18-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	104.24	104.25	-0.010%	-0.208%	-0.966%	-4.492%	-0.61	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.52	107.55	-0.027%	-0.194%	-0.891%	-4.279%	-0.61	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.92	111.97	-0.038%	-0.278%	-1.063%	-5.290%	-0.58	1.77	1.78
IE0034074488	3407448	4.5 Treas Bnd 2020	111.97	112.02	-0.047%	-0.099%	-0.629%	-3.839%	-0.60	2.21	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.82	115.90	-0.073%	-0.225%	-0.660%	-4.227%	-0.54	2.70	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.31	104.43	-0.115%	-0.127%	-0.012%	-0.569%	-0.21	4.15	4.16
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.49	-0.138%	-0.053%			-0.07	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.58	120.79	-0.178%	-0.065%	-0.422%	-2.616%	-0.02	4.77	4.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.22	120.51	-0.241%	0.082%	-0.015%	-1.249%	0.14	5.66	5.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.18	136.59	-0.301%	0.168%	0.244%	-1.917%	0.33	6.16	6.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.72	104.19	-0.457%	0.198%	1.373%	1.301%	0.55	8.06	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.57	117.46	-0.759%	0.572%	2.151%	0.966%	0.98	10.87	10.77
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.95	106.24	-1.210%	1.206%	4.061%		1.41	16.60	16.37
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.36	109.27	-1.746%	1.293%	4.493%	-0.195%	1.66	21.13	20.79

Return Price Performance			Index Price 19-Dec-2017	Previous Index Price 18-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	105.01	105.00	0.002%	0.016%	-4.126%	-4.579%	-0.61	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.75	-0.015%	0.018%	0.008%	-4.307%	-0.61	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	112.95	-0.024%	-0.004%	-4.880%	-5.387%	-0.58	1.77	1.78
IE0034074488	3407448	4.5 Treas Bnd 2020	114.99	115.03	-0.035%	0.108%	0.253%	-3.851%	-0.60	2.21	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.67	116.74	-0.062%	-0.001%	-3.842%	-4.316%	-0.54	2.70	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	105.04	-0.111%	-0.087%	0.158%	-0.588%	-0.21	4.15	4.16
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.49	-0.138%	-0.053%			-0.07	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	123.71	-0.165%	0.101%	0.288%	-2.645%	-0.02	4.77	4.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.79	123.07	-0.229%	0.224%	0.604%	-1.304%	0.14	5.66	5.65
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.34	140.73	-0.281%	0.365%	1.102%	-1.973%	0.33	6.16	6.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.31	104.79	-0.452%	0.247%	1.584%	1.264%	0.55	8.06	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.00	118.88	-0.745%	0.672%	2.596%	0.891%	0.98	10.87	10.77
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.97	107.25	-1.194%	1.280%	4.407%		1.41	16.60	16.37
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.02	110.93	-1.715%	1.371%	4.867%	-0.252%	1.66	21.13	20.79