

Irish Stock Exchange Daily Bond Index Report

Thursday 21 December, 2017

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Bond Indices Performance

Index	Close Value 21-Dec-2017	Previous Close Value 20-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.05	116.13	-0.073%	-0.25%	0.06%	-2.33%	16.05%	6.30	6.25	0.76
All Bond Index (Return)	204.40	204.53	-0.064%	-0.07%	0.73%	0.83%	104.40%	6.30	6.25	0.76
Under 3 Bond Index (Clean)	85.49	85.56	-0.092%	-0.33%	-0.98%	-4.59%	-14.52%	1.81	1.81	-0.55
Under 3 Bond Index (Return)	143.17	143.28	-0.079%	-0.08%	0.01%	-0.37%	43.17%	1.81	1.81	-0.55
Under 5 Bond Index (Clean)	98.82	98.91	-0.086%	-0.34%	-0.82%	-4.11%	-1.18%	2.31	2.32	-0.38
Under 5 Bond Index (Return)	168.86	168.99	-0.075%	-0.13%	-0.01%	-0.33%	68.86%	2.31	2.32	-0.38
Under 10 Bond Index (Clean)	110.84	110.93	-0.083%	-0.32%	-0.48%	-3.01%	10.84%	4.08	4.08	0.14
Under 10 Bond Index (Return)	191.19	191.33	-0.073%	-0.13%	0.25%	0.34%	91.19%	4.08	4.08	0.14
5 Plus Bond Index (Clean)	131.79	131.87	-0.063%	-0.17%	0.75%	-0.66%	31.79%	9.53	9.44	0.99
5 Plus Bond Index (Return)	233.25	233.37	-0.055%	-0.03%	1.30%	1.98%	133.25%	9.53	9.44	0.99
10 Plus Bond Index (Clean)	141.98	142.03	-0.032%	0.07%	2.44%	0.06%	41.98%	15.58	15.35	1.45
10 Plus Bond Index (Return)	261.01	261.08	-0.026%	0.18%	2.86%	2.39%	161.01%	15.58	15.35	1.45

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	104.17	0.79	64	104.95	0.00	8,835	9,203	9273
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.39	2.24	186	109.63	0.00	7,235	7,769	7932
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.75	1.04	64	112.78	0.00	6,110	6,828	6891
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.79	3.05	247	114.83	0.00	10,870	12,151	12482
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.60	0.88	64	116.48	0.00	7,573	8,755	8821
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.04	0.62	281	104.66	0.00	6,828	7,104	7146
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.07	0.00	71	100.07	0.00	4,000	4,003	4003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.18	2.95	276	123.13	0.00	6,308	7,581	7768
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	2.59	278	122.33	0.00	8,031	9,616	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.61	4.19	283	139.80	0.00	11,490	15,582	16064
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.21	0.60	220	103.81	0.00	11,319	11,682	11750
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.80	1.45	220	117.25	0.00	9,342	10,817	10953
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.07	1.03	220	105.10	0.00	4,686	4,876	4924
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.10	1.68	306	107.78	0.00	7,904	8,386	8519

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Bond Index Constituent

Clean Price Performance			Index Price 21-Dec-2017	Previous Index Price 20-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	104.17	104.25	-0.077%	-0.281%	-1.039%	-4.563%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.39	107.48	-0.090%	-0.317%	-1.013%	-4.396%	-0.57	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.75	111.86	-0.105%	-0.437%	-1.221%	-5.441%	-0.55	1.76	1.77
IE0034074488	3407448	4.5 Treas Bnd 2020	111.79	111.89	-0.094%	-0.260%	-0.789%	-3.994%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.60	115.71	-0.098%	-0.412%	-0.847%	-4.407%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.04	104.11	-0.063%	-0.383%	-0.267%	-0.824%	-0.16	4.14	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	100.12	-0.051%	-0.333%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.18	120.29	-0.095%	-0.394%	-0.749%	-2.936%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	119.86	-0.106%	-0.321%	-0.417%	-1.645%	0.21	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.61	135.73	-0.085%	-0.249%	-0.174%	-2.326%	0.38	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.21	103.25	-0.043%	-0.293%	0.877%	0.805%	0.61	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.80	115.85	-0.046%	-0.089%	1.479%	0.302%	1.03	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.07	104.07	-0.002%	0.355%	3.186%		1.46	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.10	106.14	-0.031%	0.109%	3.271%	-1.362%	1.72	21.07	20.72

Return Price Performance			Index Price 21-Dec-2017	Previous Index Price 20-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	104.95	105.02	-0.065%	-0.033%	-4.173%	-4.626%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.63	109.71	-0.077%	-0.080%	-0.090%	-4.401%	-0.57	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.78	112.88	-0.089%	-0.133%	-5.003%	-5.509%	-0.55	1.76	1.77
IE0034074488	3407448	4.5 Treas Bnd 2020	114.83	114.92	-0.081%	-0.028%	0.117%	-3.981%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.48	116.58	-0.085%	-0.163%	-3.997%	-4.471%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.66	104.72	-0.061%	-0.337%	-0.093%	-0.838%	-0.16	4.14	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	100.12	-0.051%	-0.333%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.13	123.23	-0.084%	-0.203%	-0.016%	-2.941%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.33	122.44	-0.096%	-0.154%	0.224%	-1.677%	0.21	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.80	139.90	-0.071%	-0.020%	0.715%	-2.349%	0.38	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.81	103.85	-0.039%	-0.235%	1.096%	0.777%	0.61	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.25	117.29	-0.039%	0.031%	1.942%	0.248%	1.03	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.10	105.09	0.003%	0.445%	3.547%		1.46	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.78	107.81	-0.025%	0.214%	3.671%	-1.390%	1.72	21.07	20.72