

Irish Stock Exchange Daily Bond Index Report



Friday 22 December, 2017

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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 22-Dec-2017	Close Value 21-Dec-2017		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.07	116.05	0.025%	-0.22%	0.08%	-2.31%	16.07%	6.30	6.26	0.76
All Bond Index (Return)	204.47	204.40	0.032%	-0.04%	0.76%	0.86%	104.47%	6.30	6.26	0.76
Under 3 Bond Index (Clean)	85.47	85.49	-0.023%	-0.35%	-1.00%	-4.61%	-14.54%	1.80	1.81	-0.54
Under 3 Bond Index (Return)	143.16	143.17	-0.011%	-0.09%	0.00%	-0.38%	43.16%	1.80	1.81	-0.54
Under 5 Bond Index (Clean)	98.80	98.82	-0.021%	-0.36%	-0.84%	-4.13%	-1.20%	2.31	2.32	-0.38
Under 5 Bond Index (Return)	168.84	168.86	-0.012%	-0.14%	-0.02%	-0.34%	68.84%	2.31	2.32	-0.38
Under 10 Bond Index (Clean)	110.82	110.84	-0.012%	-0.33%	-0.50%	-3.02%	10.82%	4.08	4.07	0.14
Under 10 Bond Index (Return)	191.19	191.19	-0.003%	-0.14%	0.25%	0.33%	91.19%	4.08	4.07	0.14
5 Plus Bond Index (Clean)	131.87	131.79	0.063%	-0.11%	0.81%	-0.59%	31.87%	9.54	9.44	0.98
5 Plus Bond Index (Return)	233.40	233.25	0.068%	0.04%	1.37%	2.05%	133.40%	9.54	9.44	0.98
10 Plus Bond Index (Clean)	142.24	141.98	0.177%	0.25%	2.62%	0.24%	42.24%	15.58	15.36	1.44
10 Plus Bond Index (Return)	261.48	261.01	0.180%	0.36%	3.04%	2.57%	161.48%	15.58	15.36	1.44

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.15	0.80	65	104.95	0.00	8,835	9,202	9272
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.36	2.25	187	109.61	0.00	7,235	7,767	7930
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.72	1.05	65	112.77	0.00	6,110	6,826	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.76	3.06	248	114.82	0.00	10,870	12,148	12481
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.57	0.89	65	116.46	0.00	7,573	8,753	8820
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.03	0.62	282	104.65	0.00	6,828	7,103	7145
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	72	100.05	0.00	4,000	4,002	4002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.16	2.96	277	123.12	0.00	6,308	7,580	7767
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	2.60	279	122.34	0.00	8,031	9,616	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.61	4.20	284	139.81	0.00	11,490	15,582	16065
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.61	221	103.83	0.00	11,319	11,683	11752
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.94	1.45	221	117.39	0.00	9,342	10,830	10966
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.22	1.03	221	105.25	0.00	4,686	4,883	4931
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	1.68	307	108.08	0.00	7,904	8,409	8542

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Dec-2017	Previous Index Price 21-Dec-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.15	104.17	-0.015%	-0.297%	-1.055%	-4.577%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.36	107.39	-0.028%	-0.344%	-1.041%	-4.423%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.72	111.75	-0.025%	-0.462%	-1.246%	-5.465%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	111.76	111.79	-0.023%	-0.283%	-0.812%	-4.016%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.57	115.60	-0.024%	-0.436%	-0.871%	-4.430%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.04	-0.012%	-0.394%	-0.279%	-0.835%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.07	-0.022%	-0.355%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.16	120.18	-0.019%	-0.413%	-0.768%	-2.954%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	119.74	0.001%	-0.320%	-0.416%	-1.645%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.61	135.61	-0.001%	-0.250%	-0.174%	-2.327%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.21	0.015%	-0.278%	0.891%	0.819%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	115.80	0.117%	0.028%	1.598%	0.420%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.22	104.07	0.142%	0.498%	3.332%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	106.10	0.276%	0.385%	3.556%	-1.090%	1.70	21.08	20.73

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 22-Dec-2017	Previous Index Price 21-Dec-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.95	104.95	-0.004%	-0.037%	-4.177%	-4.630%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.61	109.63	-0.016%	-0.097%	-0.107%	-4.417%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.78	-0.011%	-0.143%	-5.013%	-5.519%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.82	114.83	-0.012%	-0.040%	0.105%	-3.993%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.48	-0.013%	-0.176%	-4.010%	-4.484%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.66	-0.010%	-0.347%	-0.102%	-0.847%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.07	-0.022%	-0.355%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.12	123.13	-0.011%	-0.214%	-0.027%	-2.951%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.34	122.33	0.008%	-0.146%	0.232%	-1.669%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.81	139.80	0.009%	-0.011%	0.724%	-2.340%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	103.81	0.016%	-0.219%	1.112%	0.793%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.39	117.25	0.121%	0.152%	2.066%	0.369%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.25	105.10	0.145%	0.591%	3.697%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.08	107.78	0.276%	0.491%	3.957%	-1.117%	1.70	21.08	20.73