

Irish Stock Exchange Daily Bond Index Report

Friday 29 December, 2017

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Bond Indices Performance

Index	Close Value 29-Dec-2017	Previous Close Value 28-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.82	115.95	-0.116%	-0.45%	-0.14%	-2.53%	15.82%	6.28	6.23	0.79
All Bond Index (Return)	204.13	204.35	-0.107%	-0.20%	0.60%	0.70%	104.13%	6.28	6.23	0.79
Under 3 Bond Index (Clean)	85.36	85.40	-0.041%	-0.47%	-1.12%	-4.73%	-14.64%	1.79	1.79	-0.52
Under 3 Bond Index (Return)	143.10	143.15	-0.029%	-0.13%	-0.04%	-0.42%	43.10%	1.79	1.79	-0.52
Under 5 Bond Index (Clean)	98.68	98.73	-0.048%	-0.48%	-0.96%	-4.25%	-1.32%	2.29	2.30	-0.35
Under 5 Bond Index (Return)	168.75	168.82	-0.038%	-0.20%	-0.07%	-0.39%	68.75%	2.29	2.30	-0.35
Under 10 Bond Index (Clean)	110.64	110.72	-0.070%	-0.50%	-0.66%	-3.18%	10.64%	4.06	4.05	0.17
Under 10 Bond Index (Return)	191.00	191.11	-0.060%	-0.23%	0.15%	0.24%	91.00%	4.06	4.05	0.17
5 Plus Bond Index (Clean)	131.47	131.69	-0.172%	-0.41%	0.50%	-0.90%	31.47%	9.51	9.41	1.01
5 Plus Bond Index (Return)	232.82	233.20	-0.163%	-0.21%	1.12%	1.79%	132.82%	9.51	9.41	1.01
10 Plus Bond Index (Clean)	141.56	142.00	-0.311%	-0.23%	2.13%	-0.24%	41.56%	15.54	15.32	1.47
10 Plus Bond Index (Return)	260.36	261.14	-0.302%	-0.07%	2.60%	2.13%	160.36%	15.54	15.32	1.47

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	104.04	0.89	72	104.93	0.00	8,835	9,192	9271
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.26	2.34	194	109.60	0.00	7,235	7,760	7929
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.58	1.16	72	112.74	0.00	6,110	6,818	6889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.62	3.14	255	114.76	0.00	10,870	12,133	12474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.40	0.99	72	116.39	0.00	7,573	8,739	8814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.92	0.63	289	104.55	0.00	6,828	7,095	7138
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.88	0.00	79	99.88	0.00	4,000	3,995	3995
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.97	3.04	284	123.00	0.00	6,308	7,568	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.52	2.66	286	122.19	0.00	8,031	9,599	9813
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.32	4.31	291	139.63	0.00	11,490	15,549	16044
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.93	0.63	228	103.56	0.00	11,319	11,651	11721
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.58	1.50	228	117.08	0.00	9,342	10,797	10937
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.73	1.06	228	104.79	0.00	4,686	4,860	4910
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.67	1.72	314	107.39	0.00	7,904	8,352	8488

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Bond Index Constituent

Clean Price Performance			Index Price 29-Dec-2017	Previous Index Price 28-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	104.04	104.08	-0.034%	-0.400%	-1.157%	-4.676%	-0.59	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.26	107.29	-0.033%	-0.437%	-1.133%	-4.512%	-0.55	1.42	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.58	111.62	-0.037%	-0.583%	-1.366%	-5.580%	-0.52	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	111.62	111.66	-0.040%	-0.411%	-0.940%	-4.140%	-0.53	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.40	115.47	-0.061%	-0.586%	-1.020%	-4.574%	-0.47	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.99	-0.068%	-0.501%	-0.385%	-0.941%	-0.13	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	99.97	-0.088%	-0.521%			0.03	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.97	120.07	-0.086%	-0.572%	-0.927%	-3.109%	0.06	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	119.64	-0.094%	-0.498%	-0.594%	-1.820%	0.23	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.32	135.44	-0.082%	-0.462%	-0.386%	-2.535%	0.40	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.93	103.07	-0.129%	-0.557%	0.609%	0.537%	0.64	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.58	115.81	-0.200%	-0.281%	1.284%	0.109%	1.05	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.73	103.99	-0.259%	0.022%	2.844%		1.48	16.55	16.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.67	106.18	-0.484%	-0.301%	2.849%	-1.765%	1.74	21.04	20.68

Return Price Performance			Index Price 29-Dec-2017	Previous Index Price 28-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	104.93	104.95	-0.021%	-0.057%	-4.196%	-4.649%	-0.59	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.60	109.62	-0.022%	-0.111%	-0.121%	-4.431%	-0.55	1.42	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.77	-0.023%	-0.165%	-5.033%	-5.539%	-0.52	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.79	-0.029%	-0.090%	0.055%	-4.040%	-0.53	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.39	116.44	-0.049%	-0.243%	-4.074%	-4.548%	-0.47	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.62	-0.066%	-0.438%	-0.194%	-0.938%	-0.13	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	99.97	-0.088%	-0.521%			0.03	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.00	123.09	-0.076%	-0.309%	-0.122%	-3.044%	0.06	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.19	122.29	-0.085%	-0.268%	0.110%	-1.788%	0.23	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.63	139.73	-0.069%	-0.142%	0.591%	-2.469%	0.40	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.56	103.69	-0.125%	-0.478%	0.850%	0.532%	0.64	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.08	117.30	-0.193%	-0.115%	1.794%	0.102%	1.05	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.79	105.05	-0.252%	0.150%	3.243%		1.48	16.55	16.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.39	107.90	-0.472%	-0.150%	3.294%	-1.747%	1.74	21.04	20.68