

Irish Stock Exchange Daily Bond Index Report

Thursday 28 December, 2017

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Bond Indices Performance

Index	Close Value 28-Dec-2017	Previous Close Value 27-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.95	116.07	-0.107%	-0.33%	-0.02%	-2.41%	15.95%	6.29	6.24	0.77
All Bond Index (Return)	204.35	204.55	-0.096%	-0.10%	0.71%	0.81%	104.35%	6.29	6.24	0.77
Under 3 Bond Index (Clean)	85.40	85.47	-0.080%	-0.43%	-1.08%	-4.69%	-14.60%	1.79	1.80	-0.54
Under 3 Bond Index (Return)	143.15	143.24	-0.066%	-0.10%	-0.01%	-0.39%	43.15%	1.79	1.80	-0.54
Under 5 Bond Index (Clean)	98.73	98.80	-0.074%	-0.43%	-0.92%	-4.20%	-1.27%	2.30	2.30	-0.37
Under 5 Bond Index (Return)	168.82	168.92	-0.063%	-0.16%	-0.03%	-0.36%	68.82%	2.30	2.30	-0.37
Under 10 Bond Index (Clean)	110.72	110.82	-0.093%	-0.43%	-0.59%	-3.12%	10.72%	4.06	4.06	0.15
Under 10 Bond Index (Return)	191.11	191.27	-0.083%	-0.17%	0.21%	0.30%	91.11%	4.06	4.06	0.15
5 Plus Bond Index (Clean)	131.69	131.87	-0.133%	-0.24%	0.68%	-0.73%	31.69%	9.52	9.43	0.99
5 Plus Bond Index (Return)	233.20	233.48	-0.123%	-0.05%	1.28%	1.96%	133.20%	9.52	9.43	0.99
10 Plus Bond Index (Clean)	142.00	142.24	-0.162%	0.09%	2.45%	0.07%	42.00%	15.56	15.34	1.45
10 Plus Bond Index (Return)	261.14	261.55	-0.155%	0.23%	2.91%	2.44%	161.14%	15.56	15.34	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	104.08	0.88	71	104.95	0.00	8,835	9,195	9273
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.29	2.33	193	109.62	0.00	7,235	7,763	7931
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.62	1.15	71	112.77	0.00	6,110	6,820	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.66	3.13	254	114.79	0.00	10,870	12,138	12478
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.47	0.97	71	116.44	0.00	7,573	8,745	8818
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.99	0.63	288	104.62	0.00	6,828	7,100	7143
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.97	0.00	78	99.97	0.00	4,000	3,999	3999
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.07	3.02	283	123.09	0.00	6,308	7,574	7765
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.64	2.66	285	122.29	0.00	8,031	9,608	9821
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.44	4.29	290	139.73	0.00	11,490	15,562	16055
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.62	227	103.69	0.00	11,319	11,666	11736
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.81	1.49	227	117.30	0.00	9,342	10,818	10958
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.99	1.06	227	105.05	0.00	4,686	4,873	4922
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.18	1.72	313	107.90	0.00	7,904	8,393	8528

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Bond Index Constituent

Clean Price Performance			Index Price 28-Dec-2017	Previous Index Price 27-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	104.08	104.15	-0.070%	-0.367%	-1.124%	-4.644%	-0.62	0.79	0.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.29	107.36	-0.061%	-0.405%	-1.101%	-4.481%	-0.57	1.42	1.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.62	111.72	-0.085%	-0.546%	-1.329%	-5.545%	-0.54	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	111.66	111.76	-0.089%	-0.371%	-0.900%	-4.101%	-0.54	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.47	115.57	-0.090%	-0.526%	-0.960%	-4.516%	-0.49	2.66	2.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	104.03	-0.038%	-0.433%	-0.317%	-0.873%	-0.15	4.12	4.13
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.05	-0.079%	-0.433%			0.01	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.07	120.16	-0.074%	-0.487%	-0.842%	-3.026%	0.04	4.74	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.64	119.74	-0.084%	-0.404%	-0.500%	-1.727%	0.21	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.44	135.61	-0.131%	-0.380%	-0.305%	-2.455%	0.39	6.12	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	103.22	-0.151%	-0.429%	0.739%	0.667%	0.62	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.81	115.94	-0.110%	-0.081%	1.487%	0.310%	1.03	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.99	104.22	-0.215%	0.282%	3.110%		1.46	16.56	16.32
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.18	106.40	-0.200%	0.184%	3.349%	-1.288%	1.71	21.06	20.71

Return Price Performance			Index Price 28-Dec-2017	Previous Index Price 27-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	105.01	-0.058%	-0.036%	-4.176%	-4.629%	-0.62	0.79	0.80
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.62	109.67	-0.048%	-0.089%	-0.099%	-4.410%	-0.57	1.42	1.43
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.85	-0.070%	-0.142%	-5.011%	-5.517%	-0.54	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.88	-0.075%	-0.061%	0.084%	-4.013%	-0.54	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.44	116.53	-0.077%	-0.194%	-4.027%	-4.501%	-0.49	2.66	2.68
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	104.66	-0.036%	-0.372%	-0.128%	-0.873%	-0.15	4.12	4.13
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.05	-0.079%	-0.433%			0.01	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.09	123.17	-0.063%	-0.233%	-0.046%	-2.970%	0.04	4.74	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.29	122.38	-0.074%	-0.183%	0.195%	-1.705%	0.21	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.73	139.89	-0.116%	-0.074%	0.661%	-2.401%	0.39	6.12	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.69	103.84	-0.147%	-0.353%	0.977%	0.658%	0.62	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.30	117.42	-0.102%	0.078%	1.990%	0.295%	1.03	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.05	105.27	-0.208%	0.403%	3.504%		1.46	16.56	16.32
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.90	108.11	-0.191%	0.324%	3.784%	-1.282%	1.71	21.06	20.71