

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 January, 2018

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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

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	104.05	0.94	76	104.98	0.00	8,835	9,192	9275
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.24	2.39	198	109.63	0.00	7,235	7,759	7932
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.54	1.23	76	112.77	0.00	6,110	6,815	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.57	3.19	259	114.77	0.00	10,870	12,128	12475
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.35	1.04	76	116.39	0.00	7,573	8,735	8814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.64	293	104.46	0.00	6,828	7,088	7132
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.79	0.00	83	99.79	0.00	4,000	3,992	3992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.83	3.08	288	122.91	0.00	6,308	7,559	7753
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.30	2.70	290	122.00	0.00	8,031	9,581	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.95	4.36	295	139.32	0.00	11,490	15,506	16008
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.47	0.64	232	103.11	0.00	11,319	11,598	11670
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.71	1.53	232	116.23	0.00	9,342	10,716	10858
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.69	1.08	232	103.77	0.00	4,686	4,811	4862
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.53	1.74	318	106.27	0.00	7,904	8,262	8399

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jan-2018	Previous Index Price 29-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	104.05	104.04	0.004%	0.004%	-4.673%	0.004%	-0.61	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.24	107.26	-0.015%	-0.015%	-4.526%	-0.015%	-0.55	1.41	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.54	111.58	-0.039%	-0.039%	-5.617%	-0.039%	-0.51	1.73	1.74
IE0034074488	3407448	4.5 Treas Bnd 2020	111.57	111.62	-0.038%	-0.038%	-4.176%	-0.038%	-0.52	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.35	115.40	-0.046%	-0.046%	-4.618%	-0.046%	-0.46	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.92	-0.099%	-0.099%	-1.039%	-0.099%	-0.11	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.88	-0.089%	-0.089%		-0.089%	0.04	4.79	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.83	119.97	-0.114%	-0.114%	-3.220%	-0.114%	0.08	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.30	119.52	-0.188%	-0.188%	-2.005%	-0.188%	0.26	5.62	5.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.95	135.32	-0.276%	-0.276%	-2.803%	-0.276%	0.45	6.11	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.47	102.93	-0.449%	-0.449%	0.086%	-0.449%	0.70	8.02	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.71	115.58	-0.750%	-0.750%	-0.642%	-0.750%	1.12	10.82	10.70
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.69	103.73	-1.003%	-1.003%		-1.003%	1.54	16.53	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.53	105.67	-1.082%	-1.082%	-2.828%	-1.082%	1.79	21.00	20.63

Return Price Performance			Index Price 02-Jan-2018	Previous Index Price 29-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	104.98	104.93	0.051%	0.051%	-4.601%	0.051%	-0.61	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.63	109.60	0.030%	0.030%	-4.402%	0.030%	-0.55	1.41	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.74	0.019%	0.019%	-5.521%	0.019%	-0.51	1.73	1.74
IE0034074488	3407448	4.5 Treas Bnd 2020	114.77	114.76	0.006%	0.006%	-4.035%	0.006%	-0.52	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.39	116.39	0.002%	0.002%	-4.546%	0.002%	-0.46	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.55	-0.090%	-0.090%	-1.027%	-0.090%	-0.11	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.88	-0.089%	-0.089%		-0.089%	0.04	4.79	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.91	123.00	-0.076%	-0.076%	-3.118%	-0.076%	0.08	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.00	122.19	-0.154%	-0.154%	-1.940%	-0.154%	0.26	5.62	5.60
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.32	139.63	-0.225%	-0.225%	-2.688%	-0.225%	0.45	6.11	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.11	103.56	-0.436%	-0.436%	0.094%	-0.436%	0.70	8.02	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.23	117.08	-0.718%	-0.718%	-0.617%	-0.718%	1.12	10.82	10.70
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.77	104.79	-0.973%	-0.973%		-0.973%	1.54	16.53	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.27	107.39	-1.044%	-1.044%	-2.773%	-1.044%	1.79	21.00	20.63