

# Irish Stock Exchange Daily Bond Index Report

Wednesday 3 January, 2018

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## Bond Indices Performance

| Index                        | Close Value<br>03-Jan-2018 | Previous<br>Close Value<br>02-Jan-2018 | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 115.58                     | 115.48                                 | 0.094%      | -0.20%      | -0.20% | -0.20% | 15.58%                        | 6.26                 | 6.21                 | 0.82                 |
| All Bond Index (Return)      | 203.81                     | 203.61                                 | 0.100%      | -0.16%      | -0.16% | -0.16% | 103.81%                       | 6.26                 | 6.21                 | 0.82                 |
| Under 3 Bond Index (Clean)   | 85.32                      | 85.34                                  | -0.019%     | -0.05%      | -0.05% | -0.05% | -14.68%                       | 1.78                 | 1.79                 | -0.51                |
| Under 3 Bond Index (Return)  | 143.12                     | 143.13                                 | -0.006%     | 0.01%       | 0.01%  | 0.01%  | 43.12%                        | 1.78                 | 1.79                 | -0.51                |
| Under 5 Bond Index (Clean)   | 98.63                      | 98.64                                  | -0.016%     | -0.06%      | -0.06% | -0.06% | -1.37%                        | 2.29                 | 2.29                 | -0.34                |
| Under 5 Bond Index (Return)  | 168.74                     | 168.75                                 | -0.006%     | -0.01%      | -0.01% | -0.01% | 68.74%                        | 2.29                 | 2.29                 | -0.34                |
| Under 10 Bond Index (Clean)  | 110.54                     | 110.48                                 | 0.046%      | -0.10%      | -0.10% | -0.10% | 10.54%                        | 4.05                 | 4.05                 | 0.19                 |
| Under 10 Bond Index (Return) | 190.90                     | 190.80                                 | 0.055%      | -0.05%      | -0.05% | -0.05% | 90.90%                        | 4.05                 | 4.05                 | 0.19                 |
| 5 Plus Bond Index (Clean)    | 131.05                     | 130.81                                 | 0.183%      | -0.32%      | -0.32% | -0.32% | 31.05%                        | 9.49                 | 9.39                 | 1.04                 |
| 5 Plus Bond Index (Return)   | 232.17                     | 231.74                                 | 0.186%      | -0.28%      | -0.28% | -0.28% | 132.17%                       | 9.49                 | 9.39                 | 1.04                 |
| 10 Plus Bond Index (Clean)   | 140.67                     | 140.26                                 | 0.290%      | -0.63%      | -0.63% | -0.63% | 40.67%                        | 15.53                | 15.30                | 1.51                 |
| 10 Plus Bond Index (Return)  | 258.81                     | 258.06                                 | 0.292%      | -0.59%      | -0.59% | -0.59% | 158.81%                       | 15.53                | 15.30                | 1.51                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 103.99         | 0.95       | 77              | 104.94         | 0.00 | 8,835                 | 9,188       | 9272        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 107.23         | 2.40       | 199             | 109.63         | 0.00 | 7,235                 | 7,758       | 7931        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 111.53         | 1.25       | 77              | 112.78         | 0.00 | 6,110                 | 6,815       | 6891        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 111.56         | 3.21       | 260             | 114.77         | 0.00 | 10,870                | 12,127      | 12475       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 115.33         | 1.06       | 77              | 116.39         | 0.00 | 7,573                 | 8,734       | 8814        |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 103.81         | 0.64       | 294             | 104.45         | 0.00 | 6,828                 | 7,088       | 7132        |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022  | 18-Oct-22        | 0                | Annual              | 99.79          | 0.00       | 84              | 99.79          | 0.00 | 4,000                 | 3,992       | 3992        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 119.85         | 3.09       | 289             | 122.94         | 0.00 | 6,308                 | 7,561       | 7756        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 119.32         | 2.71       | 291             | 122.03         | 0.00 | 8,031                 | 9,583       | 9800        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 135.05         | 4.38       | 296             | 139.43         | 0.00 | 11,490                | 15,518      | 16021       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 102.82         | 0.64       | 233             | 103.46         | 0.00 | 11,319                | 11,638      | 11710       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 114.85         | 1.53       | 233             | 116.38         | 0.00 | 9,342                 | 10,729      | 10872       |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37        | 1.7              | Annual              | 102.99         | 1.09       | 233             | 104.07         | 0.00 | 4,686                 | 4,825       | 4876        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 105.05         | 1.75       | 319             | 106.80         | 0.00 | 7,904                 | 8,303       | 8441        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>03-Jan-2018 | Previous<br>Index Price<br>02-Jan-2018 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 103.99                     | 104.05                                 | -0.050%     | -0.046%     | -0.046% | -0.046% | -0.57                | 0.78                 | 0.79                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 107.23                     | 107.24                                 | -0.014%     | -0.029%     | -0.029% | -0.029% | -0.55                | 1.41                 | 1.42                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 111.53                     | 111.54                                 | -0.003%     | -0.042%     | -0.042% | -0.042% | -0.52                | 1.73                 | 1.74                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 111.56                     | 111.57                                 | -0.009%     | -0.047%     | -0.047% | -0.047% | -0.52                | 2.16                 | 2.18                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 115.33                     | 115.35                                 | -0.014%     | -0.060%     | -0.060% | -0.060% | -0.46                | 2.65                 | 2.67                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.81                     | 103.82                                 | -0.009%     | -0.108%     | -0.108% | -0.108% | -0.11                | 4.11                 | 4.12                 |
| IE00BDHDPQ37            | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.79                      | 99.79                                  | -0.001%     | -0.090%     | -0.090% | -0.090% | 0.04                 | 4.78                 | 4.78                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 119.85                     | 119.83                                 | 0.022%      | -0.093%     | -0.093% | -0.093% | 0.08                 | 4.73                 | 4.72                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 119.32                     | 119.30                                 | 0.021%      | -0.167%     | -0.167% | -0.167% | 0.25                 | 5.62                 | 5.60                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 135.05                     | 134.95                                 | 0.076%      | -0.200%     | -0.200% | -0.200% | 0.43                 | 6.11                 | 6.08                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 102.82                     | 102.47                                 | 0.342%      | -0.109%     | -0.109% | -0.109% | 0.65                 | 8.01                 | 7.96                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.85                     | 114.71                                 | 0.125%      | -0.626%     | -0.626% | -0.626% | 1.11                 | 10.82                | 10.70                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 102.99                     | 102.69                                 | 0.292%      | -0.713%     | -0.713% | -0.713% | 1.52                 | 16.53                | 16.28                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 105.05                     | 104.53                                 | 0.504%      | -0.583%     | -0.583% | -0.583% | 1.76                 | 21.01                | 20.65                |

| Return Price Performance |         |                     | Index Price<br>03-Jan-2018 | Previous<br>Index Price<br>02-Jan-2018 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 104.94                     | 104.98                                 | -0.038%     | 0.012%      | 0.012%  | 0.012%  | -0.57                | 0.78                 | 0.79                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.63                     | 109.63                                 | -0.003%     | 0.027%      | 0.027%  | 0.027%  | -0.55                | 1.41                 | 1.42                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 112.78                     | 112.77                                 | 0.012%      | 0.031%      | 0.031%  | 0.031%  | -0.52                | 1.73                 | 1.74                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 114.77                     | 114.77                                 | 0.002%      | 0.008%      | 0.008%  | 0.008%  | -0.52                | 2.16                 | 2.18                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 116.39                     | 116.39                                 | -0.002%     | 0.000%      | 0.000%  | 0.000%  | -0.46                | 2.65                 | 2.67                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.45                     | 104.46                                 | -0.007%     | -0.097%     | -0.097% | -0.097% | -0.11                | 4.11                 | 4.12                 |
| IE00BDHDPQ37             | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.79                      | 99.79                                  | -0.001%     | -0.090%     | -0.090% | -0.090% | 0.04                 | 4.78                 | 4.78                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 122.94                     | 122.91                                 | 0.030%      | -0.046%     | -0.046% | -0.046% | 0.08                 | 4.73                 | 4.72                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 122.03                     | 122.00                                 | 0.029%      | -0.125%     | -0.125% | -0.125% | 0.25                 | 5.62                 | 5.60                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.43                     | 139.32                                 | 0.085%      | -0.140%     | -0.140% | -0.140% | 0.43                 | 6.11                 | 6.08                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 103.46                     | 103.11                                 | 0.341%      | -0.096%     | -0.096% | -0.096% | 0.65                 | 8.01                 | 7.96                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 116.38                     | 116.23                                 | 0.129%      | -0.590%     | -0.590% | -0.590% | 1.11                 | 10.82                | 10.70                |
| IE00BV8C9B83             | BV8C9B8 | 1.7 Treas Bnd 2037  | 104.07                     | 103.77                                 | 0.293%      | -0.683%     | -0.683% | -0.683% | 1.52                 | 16.53                | 16.28                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 106.80                     | 106.27                                 | 0.502%      | -0.548%     | -0.548% | -0.548% | 1.76                 | 21.01                | 20.65                |