

# Irish Stock Exchange Daily Bond Index Report

Thursday 4 January, 2018

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## Bond Indices Performance

Index	Close Value 04-Jan-2018	Previous Close Value 03-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.57	115.58	-0.011%	-0.21%	-0.21%	-0.21%	15.57%	6.25	6.20	0.82
All Bond Index (Return)	203.81	203.81	-0.002%	-0.16%	-0.16%	-0.16%	103.81%	6.25	6.20	0.82
Under 3 Bond Index (Clean)	85.27	85.32	-0.064%	-0.11%	-0.11%	-0.11%	-14.73%	1.77	1.78	-0.50
Under 3 Bond Index (Return)	143.05	143.12	-0.051%	-0.04%	-0.04%	-0.04%	43.05%	1.77	1.78	-0.50
Under 5 Bond Index (Clean)	98.57	98.63	-0.055%	-0.11%	-0.11%	-0.11%	-1.43%	2.28	2.29	-0.33
Under 5 Bond Index (Return)	168.67	168.74	-0.044%	-0.05%	-0.05%	-0.05%	68.67%	2.28	2.29	-0.33
Under 10 Bond Index (Clean)	110.48	110.54	-0.049%	-0.15%	-0.15%	-0.15%	10.48%	4.05	4.04	0.19
Under 10 Bond Index (Return)	190.83	190.90	-0.039%	-0.09%	-0.09%	-0.09%	90.83%	4.05	4.04	0.19
5 Plus Bond Index (Clean)	131.08	131.05	0.025%	-0.29%	-0.29%	-0.29%	31.08%	9.49	9.39	1.04
5 Plus Bond Index (Return)	232.24	232.17	0.031%	-0.25%	-0.25%	-0.25%	132.24%	9.49	9.39	1.04
10 Plus Bond Index (Clean)	140.88	140.67	0.146%	-0.48%	-0.48%	-0.48%	40.88%	15.53	15.30	1.50
10 Plus Bond Index (Return)	259.20	258.81	0.150%	-0.45%	-0.45%	-0.45%	159.20%	15.53	15.30	1.50

## 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	103.94	0.96	78	104.90	0.00	8,835	9,183	9268
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.16	2.41	200	109.57	0.00	7,235	7,753	7927
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.46	1.26	78	112.72	0.00	6,110	6,810	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.49	3.22	261	114.71	0.00	10,870	12,119	12469
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.24	1.07	78	116.31	0.00	7,573	8,727	8808
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.78	0.65	295	104.43	0.00	6,828	7,086	7130
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.79	0.00	85	99.79	0.00	4,000	3,991	3991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.78	3.10	290	122.88	0.00	6,308	7,556	7752
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.23	2.72	292	121.95	0.00	8,031	9,575	9794
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.97	4.39	297	139.36	0.00	11,490	15,508	16013
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.86	0.64	234	103.50	0.00	11,319	11,642	11715
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.87	1.54	234	116.41	0.00	9,342	10,731	10875
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.15	1.09	234	104.24	0.00	4,686	4,833	4884
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.37	1.75	320	107.13	0.00	7,904	8,329	8467



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Jan-2018	Previous Index Price 03-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.94	103.99	-0.050%	-0.096%	-0.096%	-0.096%	-0.56	0.78	0.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.16	107.23	-0.063%	-0.092%	-0.092%	-0.092%	-0.53	1.40	1.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.46	111.53	-0.068%	-0.110%	-0.110%	-0.110%	-0.51	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	111.49	111.56	-0.063%	-0.109%	-0.109%	-0.109%	-0.51	2.16	2.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.24	115.33	-0.077%	-0.137%	-0.137%	-0.137%	-0.45	2.65	2.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.81	-0.026%	-0.134%	-0.134%	-0.134%	-0.10	4.10	4.11
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.79	-0.005%	-0.095%	-0.095%	-0.095%	0.05	4.78	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.78	119.85	-0.064%	-0.157%	-0.157%	-0.157%	0.08	4.72	4.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.32	-0.077%	-0.244%	-0.244%	-0.244%	0.26	5.61	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.97	135.05	-0.063%	-0.262%	-0.262%	-0.262%	0.44	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.86	102.82	0.035%	-0.074%	-0.074%	-0.074%	0.65	8.01	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.87	114.85	0.017%	-0.609%	-0.609%	-0.609%	1.11	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.15	102.99	0.158%	-0.556%	-0.556%	-0.556%	1.51	16.53	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.37	105.05	0.306%	-0.279%	-0.279%	-0.279%	1.75	21.02	20.65

Return Price Performance			Index Price 04-Jan-2018	Previous Index Price 03-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.90	104.94	-0.037%	-0.025%	-0.025%	-0.025%	-0.56	0.78	0.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.57	109.63	-0.051%	-0.024%	-0.024%	-0.024%	-0.53	1.40	1.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.72	112.78	-0.053%	-0.022%	-0.022%	-0.022%	-0.51	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.77	-0.050%	-0.042%	-0.042%	-0.042%	-0.51	2.16	2.17
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.31	116.39	-0.065%	-0.065%	-0.065%	-0.065%	-0.45	2.65	2.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.45	-0.023%	-0.120%	-0.120%	-0.120%	-0.10	4.10	4.11
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.79	-0.005%	-0.095%	-0.095%	-0.095%	0.05	4.78	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.88	122.94	-0.054%	-0.100%	-0.100%	-0.100%	0.08	4.72	4.72
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.95	122.03	-0.068%	-0.193%	-0.193%	-0.193%	0.26	5.61	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.36	139.43	-0.050%	-0.191%	-0.191%	-0.191%	0.44	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.50	103.46	0.038%	-0.058%	-0.058%	-0.058%	0.65	8.01	7.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.41	116.38	0.023%	-0.567%	-0.567%	-0.567%	1.11	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.24	104.07	0.161%	-0.523%	-0.523%	-0.523%	1.51	16.53	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.13	106.80	0.305%	-0.244%	-0.244%	-0.244%	1.75	21.02	20.65