

Irish Stock Exchange Daily Bond Index Report

Monday 8 January, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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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	103.90	1.01	82	104.92	0.00	8,835	9,180	9269
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.15	2.46	204	109.61	0.00	7,235	7,752	7930
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.45	1.33	82	112.77	0.00	6,110	6,809	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.54	3.27	265	114.81	0.00	10,870	12,124	12480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.32	1.12	82	116.44	0.00	7,573	8,733	8818
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.66	299	104.57	0.00	6,828	7,095	7140
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.92	0.00	89	99.92	0.00	4,000	3,997	3997
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.93	3.14	294	123.07	0.00	6,308	7,566	7764
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.39	2.76	296	122.15	0.00	8,031	9,588	9810
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.14	4.45	301	139.59	0.00	11,490	15,528	16039
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.65	238	103.72	0.00	11,319	11,666	11740
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.83	0.00	0	99.83	0.00	4,000	3,993	3993
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.10	1.57	238	116.67	0.00	9,342	10,752	10899
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.24	1.11	238	104.35	0.00	4,686	4,837	4889
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.54	1.78	324	107.31	0.00	7,904	8,342	8482

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Bond Index Constituent

Clean Price Performance			Index Price 08-Jan-2018	Previous Index Price 05-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	103.90	103.94	-0.033%	-0.132%	-0.132%	-0.132%	-0.54	0.77	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.15	107.15	0.000%	-0.101%	-0.101%	-0.101%	-0.54	1.40	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.45	111.45	-0.004%	-0.122%	-0.122%	-0.122%	-0.52	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	111.54	111.49	0.043%	-0.068%	-0.068%	-0.068%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.32	115.25	0.064%	-0.069%	-0.069%	-0.069%	-0.48	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.82	0.090%	-0.007%	-0.007%	-0.007%	-0.13	4.10	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	99.83	0.094%	0.042%	0.042%	0.042%	0.02	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.93	119.81	0.096%	-0.032%	-0.032%	-0.032%	0.05	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.39	119.29	0.086%	-0.110%	-0.110%	-0.110%	0.24	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.14	135.03	0.081%	-0.137%	-0.137%	-0.137%	0.42	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	102.96	0.107%	0.133%	0.133%	0.133%	0.62	8.00	7.95
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.83	99.71	0.119%				0.92	9.92	9.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.10	114.97	0.113%	-0.410%	-0.410%	-0.410%	1.09	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.24	103.14	0.095%	-0.469%	-0.469%	-0.469%	1.51	16.52	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.54	105.37	0.159%	-0.125%	-0.125%	-0.125%	1.74	21.02	20.66

Return Price Performance			Index Price 08-Jan-2018	Previous Index Price 05-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	104.92	104.91	0.003%	-0.013%	-0.013%	-0.013%	-0.54	0.77	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.61	109.57	0.033%	0.012%	0.012%	0.012%	-0.54	1.40	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.73	0.039%	0.023%	0.023%	0.023%	-0.52	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	114.81	114.72	0.074%	0.041%	0.041%	0.041%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.44	116.33	0.099%	0.049%	0.049%	0.049%	-0.48	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.57	104.47	0.095%	0.014%	0.014%	0.014%	-0.13	4.10	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	99.83	0.094%	0.042%	0.042%	0.042%	0.02	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.07	122.92	0.120%	0.056%	0.056%	0.056%	0.05	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.15	122.02	0.107%	-0.031%	-0.031%	-0.031%	0.24	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.59	139.44	0.110%	-0.027%	-0.027%	-0.027%	0.42	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.72	103.60	0.114%	0.158%	0.158%	0.158%	0.62	8.00	7.95
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.83	99.71	0.119%				0.92	9.92	9.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.67	116.52	0.129%	-0.348%	-0.348%	-0.348%	1.09	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.35	104.24	0.106%	-0.419%	-0.419%	-0.419%	1.51	16.52	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.31	107.13	0.172%	-0.072%	-0.072%	-0.072%	1.74	21.02	20.66

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