

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 January, 2018

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 09-Jan-2018	Previous Close Value 08-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.61	115.69	-0.067%	-0.18%	-0.18%	-0.18%	15.61%	6.36	6.30	0.81
All Bond Index (Return)	203.96	204.08	-0.058%	-0.09%	-0.09%	-0.09%	103.96%	6.36	6.30	0.81
Under 3 Bond Index (Clean)	85.26	85.28	-0.020%	-0.12%	-0.12%	-0.12%	-14.74%	1.76	1.77	-0.52
Under 3 Bond Index (Return)	143.13	143.14	-0.008%	0.02%	0.02%	0.02%	43.13%	1.76	1.77	-0.52
Under 5 Bond Index (Clean)	98.59	98.61	-0.024%	-0.10%	-0.10%	-0.10%	-1.42%	2.27	2.28	-0.35
Under 5 Bond Index (Return)	168.77	168.79	-0.014%	0.01%	0.01%	0.01%	68.77%	2.27	2.28	-0.35
Under 10 Bond Index (Clean)	110.55	110.58	-0.028%	-0.09%	-0.09%	-0.09%	10.55%	4.04	4.03	0.17
Under 10 Bond Index (Return)	191.02	191.05	-0.019%	0.01%	0.01%	0.01%	91.02%	4.04	4.03	0.17
5 Plus Bond Index (Clean)	131.15	131.29	-0.101%	-0.24%	-0.24%	-0.24%	31.15%	9.49	9.40	1.03
5 Plus Bond Index (Return)	232.44	232.65	-0.092%	-0.16%	-0.16%	-0.16%	132.44%	9.49	9.40	1.03
10 Plus Bond Index (Clean)	140.81	141.10	-0.207%	-0.53%	-0.53%	-0.53%	40.81%	14.72	14.51	1.45
10 Plus Bond Index (Return)	259.14	259.66	-0.199%	-0.47%	-0.47%	-0.47%	159.14%	14.72	14.51	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	103.91	1.02	83	104.93	0.00	8,835	9,180	9271
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.11	2.47	205	109.58	0.00	7,235	7,749	7928
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.42	1.34	83	112.76	0.00	6,110	6,808	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.53	3.28	266	114.81	0.00	10,870	12,123	12480
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.27	1.14	83	116.41	0.00	7,573	8,730	8816
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.85	0.66	300	104.51	0.00	6,828	7,091	7136
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.90	0.00	90	99.90	0.00	4,000	3,996	3996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.88	3.15	295	123.03	0.00	6,308	7,563	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.37	2.77	297	122.14	0.00	8,031	9,587	9809
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.09	4.47	302	139.56	0.00	11,490	15,522	16036
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.03	0.66	239	103.68	0.00	11,319	11,661	11736
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.75	0.00	0	99.75	0.00	4,000	3,990	3990
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.00	1.57	239	116.57	0.00	9,342	10,743	10890
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.94	1.11	239	104.05	0.00	4,686	4,823	4875
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.15	1.78	325	106.93	0.00	7,904	8,311	8451

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jan-2018	Previous Index Price 08-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	103.91	103.90	0.004%	-0.128%	-0.128%	-0.128%	-0.57	0.77	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.11	107.15	-0.038%	-0.139%	-0.139%	-0.139%	-0.53	1.39	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.42	111.45	-0.021%	-0.142%	-0.142%	-0.142%	-0.52	1.72	1.72
IE0034074488	3407448	4.5 Treas Bnd 2020	111.53	111.54	-0.011%	-0.079%	-0.079%	-0.079%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.27	115.32	-0.040%	-0.109%	-0.109%	-0.109%	-0.47	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	103.91	-0.055%	-0.062%	-0.062%	-0.062%	-0.12	4.10	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.90	99.92	-0.023%	0.019%	0.019%	0.019%	0.02	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.88	119.93	-0.038%	-0.070%	-0.070%	-0.070%	0.06	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.37	119.39	-0.017%	-0.126%	-0.126%	-0.126%	0.24	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.09	135.14	-0.036%	-0.173%	-0.173%	-0.173%	0.42	6.09	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.03	103.07	-0.041%	0.092%	0.092%	0.092%	0.63	8.00	7.95
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.75	99.83	-0.084%				0.93	9.92	9.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	115.10	-0.087%	-0.497%	-0.497%	-0.497%	1.09	10.80	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.94	103.24	-0.292%	-0.759%	-0.759%	-0.759%	1.52	16.51	16.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.15	105.54	-0.371%	-0.496%	-0.496%	-0.496%	1.76	21.00	20.64

Return Price Performance			Index Price 09-Jan-2018	Previous Index Price 08-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	104.93	104.92	0.015%	0.002%	0.002%	0.002%	-0.57	0.77	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.58	109.61	-0.026%	-0.015%	-0.015%	-0.015%	-0.53	1.39	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.76	112.77	-0.005%	0.018%	0.018%	0.018%	-0.52	1.72	1.72
IE0034074488	3407448	4.5 Treas Bnd 2020	114.81	114.81	0.000%	0.041%	0.041%	0.041%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.41	116.44	-0.027%	0.021%	0.021%	0.021%	-0.47	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.51	104.57	-0.052%	-0.037%	-0.037%	-0.037%	-0.12	4.10	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.90	99.92	-0.023%	0.019%	0.019%	0.019%	0.02	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.03	123.07	-0.028%	0.028%	0.028%	0.028%	0.06	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.14	122.15	-0.008%	-0.039%	-0.039%	-0.039%	0.24	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.56	139.59	-0.024%	-0.051%	-0.051%	-0.051%	0.42	6.09	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.68	103.72	-0.038%	0.121%	0.121%	0.121%	0.63	8.00	7.95
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.75	99.83	-0.084%				0.93	9.92	9.83
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.57	116.67	-0.080%	-0.428%	-0.428%	-0.428%	1.09	10.80	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.05	104.35	-0.284%	-0.701%	-0.701%	-0.701%	1.52	16.51	16.27
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.93	107.31	-0.360%	-0.431%	-0.431%	-0.431%	1.76	21.00	20.64

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