

# Irish Stock Exchange Daily Bond Index Report

Friday 12 January, 2018

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## Bond Indices Performance

Index	Close Value 12-Jan-2018	Previous Close Value 11-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.24	115.21	0.026%	-0.50%	-0.50%	-0.50%	15.24%	6.35	6.30	0.86
All Bond Index (Return)	203.41	203.35	0.033%	-0.35%	-0.35%	-0.35%	103.41%	6.35	6.30	0.86
Under 3 Bond Index (Clean)	85.11	85.14	-0.040%	-0.30%	-0.30%	-0.30%	-14.89%	1.75	1.76	-0.45
Under 3 Bond Index (Return)	142.92	142.96	-0.028%	-0.13%	-0.13%	-0.13%	42.92%	1.75	1.76	-0.45
Under 5 Bond Index (Clean)	98.40	98.44	-0.047%	-0.29%	-0.29%	-0.29%	-1.61%	2.26	2.26	-0.29
Under 5 Bond Index (Return)	168.50	168.56	-0.037%	-0.15%	-0.15%	-0.15%	68.50%	2.26	2.26	-0.29
Under 10 Bond Index (Clean)	110.20	110.27	-0.058%	-0.40%	-0.40%	-0.40%	10.20%	4.02	4.01	0.24
Under 10 Bond Index (Return)	190.48	190.58	-0.049%	-0.27%	-0.27%	-0.27%	90.48%	4.02	4.01	0.24
5 Plus Bond Index (Clean)	130.60	130.49	0.081%	-0.66%	-0.66%	-0.66%	30.60%	9.50	9.40	1.07
5 Plus Bond Index (Return)	231.63	231.43	0.086%	-0.51%	-0.51%	-0.51%	131.63%	9.50	9.40	1.07
10 Plus Bond Index (Clean)	140.29	139.84	0.327%	-0.90%	-0.90%	-0.90%	40.29%	14.72	14.51	1.47
10 Plus Bond Index (Return)	258.56	257.72	0.327%	-0.69%	-0.69%	-0.69%	158.56%	14.72	14.51	1.47

## 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	103.78	1.06	86	104.84	0.00	8,835	9,169	9263
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.96	2.51	208	109.47	0.00	7,210	7,712	7893
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.22	1.39	86	112.61	0.00	6,110	6,796	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.29	3.32	269	114.61	0.00	10,842	12,067	12426
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.00	1.18	86	116.18	0.00	7,472	8,593	8681
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.66	303	104.30	0.00	6,828	7,076	7121
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.59	0.00	93	99.59	0.00	4,000	3,984	3984
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.46	3.18	298	122.64	0.00	6,308	7,536	7737
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.88	2.80	300	121.67	0.00	8,031	9,547	9771
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.47	4.51	305	138.98	0.00	11,490	15,451	15969
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.44	0.66	242	103.10	0.00	11,319	11,595	11670
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.10	0.01	2	99.10	0.00	4,000	3,964	3964
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.58	1.59	242	116.17	0.00	9,357	10,720	10869
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.44	1.13	242	103.57	0.00	4,716	4,831	4884
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.97	1.80	328	106.77	0.00	7,979	8,375	8519



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jan-2018	Previous Index Price 11-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	103.78	103.79	-0.013%	-0.250%	-0.250%	-0.250%	-0.49	0.75	0.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.96	107.00	-0.034%	-0.274%	-0.274%	-0.274%	-0.48	1.38	1.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.22	111.26	-0.037%	-0.321%	-0.321%	-0.321%	-0.46	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	111.29	111.36	-0.057%	-0.288%	-0.288%	-0.288%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.00	115.06	-0.056%	-0.348%	-0.348%	-0.348%	-0.41	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.70	-0.060%	-0.269%	-0.269%	-0.269%	-0.07	4.08	4.09
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.59	99.69	-0.094%	-0.286%	-0.286%	-0.286%	0.09	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.46	119.55	-0.080%	-0.423%	-0.423%	-0.423%	0.12	4.70	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.88	119.00	-0.101%	-0.541%	-0.541%	-0.541%	0.31	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.47	134.55	-0.059%	-0.633%	-0.633%	-0.633%	0.49	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	102.51	-0.063%	-0.478%	-0.478%	-0.478%	0.70	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.10	99.09	0.002%				0.99	9.90	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.58	114.44	0.121%	-0.864%	-0.864%	-0.864%	1.13	10.79	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.44	102.08	0.357%	-1.239%	-1.239%	-1.239%	1.55	16.49	16.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.97	104.21	0.728%	-0.661%	-0.661%	-0.661%	1.77	20.98	20.62

Return Price Performance			Index Price 12-Jan-2018	Previous Index Price 11-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	104.84	104.84	-0.001%	-0.084%	-0.084%	-0.084%	-0.49	0.75	0.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	109.49	-0.022%	-0.114%	-0.114%	-0.114%	-0.48	1.38	1.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.61	112.64	-0.022%	-0.116%	-0.116%	-0.116%	-0.46	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.66	-0.044%	-0.131%	-0.131%	-0.131%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.18	116.23	-0.044%	-0.180%	-0.180%	-0.180%	-0.41	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.36	-0.057%	-0.238%	-0.238%	-0.238%	-0.07	4.08	4.09
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.59	99.69	-0.094%	-0.286%	-0.286%	-0.286%	0.09	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.64	122.73	-0.069%	-0.291%	-0.291%	-0.291%	0.12	4.70	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.67	121.78	-0.090%	-0.422%	-0.422%	-0.422%	0.31	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.98	139.05	-0.047%	-0.466%	-0.466%	-0.466%	0.49	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.10	103.17	-0.060%	-0.438%	-0.438%	-0.438%	0.70	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.10	99.10	0.005%				0.99	9.90	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.17	116.02	0.125%	-0.775%	-0.775%	-0.775%	1.13	10.79	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.57	103.20	0.358%	-1.163%	-1.163%	-1.163%	1.55	16.49	16.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.77	106.00	0.721%	-0.579%	-0.579%	-0.579%	1.77	20.98	20.62

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