

# Irish Stock Exchange Daily Bond Index Report

Monday 15 January, 2018

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## Bond Indices Performance

Index	Close Value 15-Jan-2018	Previous Close Value 12-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.29	115.24	0.043%	-0.46%	-0.46%	-0.46%	15.29%	6.35	6.30	0.85
All Bond Index (Return)	203.55	203.41	0.066%	-0.29%	-0.29%	-0.29%	103.55%	6.35	6.30	0.85
Under 3 Bond Index (Clean)	85.11	85.11	0.004%	-0.29%	-0.29%	-0.29%	-14.89%	1.74	1.75	-0.46
Under 3 Bond Index (Return)	142.98	142.92	0.038%	-0.09%	-0.09%	-0.09%	42.98%	1.74	1.75	-0.46
Under 5 Bond Index (Clean)	98.41	98.40	0.019%	-0.27%	-0.27%	-0.27%	-1.59%	2.25	2.26	-0.30
Under 5 Bond Index (Return)	168.58	168.50	0.049%	-0.10%	-0.10%	-0.10%	68.58%	2.25	2.26	-0.30
Under 10 Bond Index (Clean)	110.26	110.20	0.054%	-0.35%	-0.35%	-0.35%	10.26%	4.02	4.01	0.22
Under 10 Bond Index (Return)	190.63	190.48	0.079%	-0.19%	-0.19%	-0.19%	90.63%	4.02	4.01	0.22
5 Plus Bond Index (Clean)	130.67	130.60	0.060%	-0.60%	-0.60%	-0.60%	30.67%	9.49	9.39	1.06
5 Plus Bond Index (Return)	231.81	231.63	0.079%	-0.43%	-0.43%	-0.43%	131.81%	9.49	9.39	1.06
10 Plus Bond Index (Clean)	140.30	140.29	0.004%	-0.89%	-0.89%	-0.89%	40.30%	14.72	14.50	1.47
10 Plus Bond Index (Return)	258.61	258.56	0.019%	-0.67%	-0.67%	-0.67%	158.61%	14.72	14.50	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	1.10	89	104.87	0.00	8,835	9,169	9266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.97	2.54	211	109.51	0.00	7,210	7,712	7896
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.24	1.44	89	112.68	0.00	6,110	6,796	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.30	3.35	272	114.65	0.00	10,842	12,067	12430
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.00	1.22	89	116.22	0.00	7,497	8,593	8684
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.67	306	104.39	0.00	6,828	7,081	7127
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.69	0.00	96	99.69	0.00	4,000	3,988	3988
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.59	3.22	301	122.81	0.00	6,258	7,544	7747
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.98	2.82	303	121.80	0.00	8,031	9,555	9782
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.58	4.56	308	139.13	0.00	11,490	15,463	15987
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.56	0.67	245	103.23	0.00	11,319	11,608	11684
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.17	0.01	5	99.19	0.00	4,000	3,967	3967
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.62	1.61	245	116.23	0.00	9,357	10,724	10875
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.47	1.14	245	103.61	0.00	4,716	4,832	4886
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.88	1.81	331	106.69	0.00	7,979	8,368	8513



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Jan-2018	Previous Index Price 12-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	103.78	-0.005%	-0.255%	-0.255%	-0.255%	-0.51	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.97	106.96	0.004%	-0.270%	-0.270%	-0.270%	-0.49	1.38	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.24	111.22	0.013%	-0.308%	-0.308%	-0.308%	-0.48	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	111.30	111.29	0.003%	-0.286%	-0.286%	-0.286%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.00	115.00	0.005%	-0.343%	-0.343%	-0.343%	-0.41	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.64	0.074%	-0.195%	-0.195%	-0.195%	-0.09	4.08	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.69	99.59	0.100%	-0.186%	-0.186%	-0.186%	0.07	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.59	119.46	0.113%	-0.311%	-0.311%	-0.311%	0.10	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.98	118.88	0.087%	-0.454%	-0.454%	-0.454%	0.29	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.58	134.47	0.080%	-0.553%	-0.553%	-0.553%	0.47	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	102.44	0.114%	-0.364%	-0.364%	-0.364%	0.68	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.17	99.10	0.079%				0.99	9.90	9.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.62	114.58	0.037%	-0.828%	-0.828%	-0.828%	1.12	10.78	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.47	102.44	0.028%	-1.211%	-1.211%	-1.211%	1.55	16.49	16.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.88	104.97	-0.086%	-0.747%	-0.747%	-0.747%	1.77	20.97	20.61

Return Price Performance			Index Price 15-Jan-2018	Previous Index Price 12-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	104.87	104.84	0.031%	-0.053%	-0.053%	-0.053%	-0.51	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.51	109.47	0.037%	-0.077%	-0.077%	-0.077%	-0.49	1.38	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.68	112.61	0.056%	-0.060%	-0.060%	-0.060%	-0.48	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	114.65	114.61	0.035%	-0.096%	-0.096%	-0.096%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.22	116.18	0.040%	-0.140%	-0.140%	-0.140%	-0.41	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	104.30	0.081%	-0.158%	-0.158%	-0.158%	-0.09	4.08	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.69	99.59	0.100%	-0.186%	-0.186%	-0.186%	0.07	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.81	122.64	0.136%	-0.155%	-0.155%	-0.155%	0.10	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.80	121.67	0.108%	-0.315%	-0.315%	-0.315%	0.29	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.13	138.98	0.110%	-0.356%	-0.356%	-0.356%	0.47	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.23	103.10	0.121%	-0.318%	-0.318%	-0.318%	0.68	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.19	99.10	0.086%				0.99	9.90	9.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.23	116.17	0.053%	-0.722%	-0.722%	-0.722%	1.12	10.78	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.61	103.57	0.042%	-1.122%	-1.122%	-1.122%	1.55	16.49	16.24
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.69	106.77	-0.068%	-0.647%	-0.647%	-0.647%	1.77	20.97	20.61

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