

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 January, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Jan-2018	Previous Close Value 15-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.54	115.29	0.223%	-0.23%	-0.23%	-0.23%	15.54%	6.37	6.32	0.82
All Bond Index (Return)	204.01	203.55	0.227%	-0.06%	-0.06%	-0.06%	104.01%	6.37	6.32	0.82
Under 3 Bond Index (Clean)	85.11	85.11	0.000%	-0.29%	-0.29%	-0.29%	-14.89%	1.74	1.75	-0.47
Under 3 Bond Index (Return)	142.99	142.98	0.012%	-0.08%	-0.08%	-0.08%	42.99%	1.74	1.75	-0.47
Under 5 Bond Index (Clean)	98.43	98.41	0.017%	-0.26%	-0.26%	-0.26%	-1.57%	2.25	2.26	-0.31
Under 5 Bond Index (Return)	168.62	168.58	0.027%	-0.08%	-0.08%	-0.08%	68.62%	2.25	2.26	-0.31
Under 10 Bond Index (Clean)	110.37	110.26	0.097%	-0.25%	-0.25%	-0.25%	10.37%	4.02	4.01	0.20
Under 10 Bond Index (Return)	190.83	190.63	0.104%	-0.09%	-0.09%	-0.09%	90.83%	4.02	4.01	0.20
5 Plus Bond Index (Clean)	131.17	130.67	0.382%	-0.22%	-0.22%	-0.22%	31.17%	9.51	9.42	1.03
5 Plus Bond Index (Return)	232.69	231.81	0.382%	-0.05%	-0.05%	-0.05%	132.69%	9.51	9.42	1.03
10 Plus Bond Index (Clean)	141.25	140.30	0.674%	-0.22%	-0.22%	-0.22%	41.25%	14.74	14.54	1.43
10 Plus Bond Index (Return)	260.34	258.61	0.670%	0.00%	0.00%	0.00%	160.34%	14.74	14.54	1.43

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	103.75	1.11	90	104.86	0.00	8,835	9,166	9264
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.98	2.56	212	109.53	0.00	7,210	7,713	7897
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.24	1.46	90	112.69	0.00	6,110	6,796	6885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.30	3.37	273	114.67	0.00	10,842	12,067	12432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.02	1.23	90	116.25	0.00	7,422	8,623	8716
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.67	307	104.46	0.00	6,828	7,086	7132
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.81	0.00	97	99.81	0.00	4,000	3,992	3992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.73	3.23	302	122.95	0.00	6,383	7,493	7695
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.18	2.83	304	122.01	0.00	8,031	9,571	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.83	4.57	309	139.40	0.00	11,490	15,493	16018
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.86	0.67	246	103.53	0.00	11,319	11,642	11718
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.53	0.02	6	99.55	0.00	4,000	3,981	3982
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.14	1.62	246	116.76	0.00	9,357	10,773	10925
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.26	1.15	246	104.40	0.00	4,716	4,869	4923
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.98	1.82	332	107.80	0.00	7,979	8,456	8601

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Bond Index Constituent

Clean Price Performance			Index Price 16-Jan-2018	Previous Index Price 15-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	103.75	103.78	-0.027%	-0.282%	-0.282%	-0.282%	-0.49	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.98	106.97	0.008%	-0.262%	-0.262%	-0.262%	-0.50	1.37	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.24	111.24	-0.001%	-0.309%	-0.309%	-0.309%	-0.48	1.70	1.70
IE0034074488	3407448	4.5 Treas Bnd 2020	111.30	111.30	0.004%	-0.281%	-0.281%	-0.281%	-0.49	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.02	115.00	0.016%	-0.328%	-0.328%	-0.328%	-0.42	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.72	0.070%	-0.125%	-0.125%	-0.125%	-0.11	4.08	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.69	0.112%	-0.074%	-0.074%	-0.074%	0.04	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.73	119.59	0.112%	-0.199%	-0.199%	-0.199%	0.07	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.18	118.98	0.166%	-0.289%	-0.289%	-0.289%	0.26	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.83	134.58	0.191%	-0.364%	-0.364%	-0.364%	0.44	6.07	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.86	102.56	0.290%	-0.076%	-0.076%	-0.076%	0.65	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.53	99.17	0.359%				0.95	9.90	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	114.62	0.456%	-0.376%	-0.376%	-0.376%	1.08	10.78	10.67
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.26	102.47	0.768%	-0.452%	-0.452%	-0.452%	1.50	16.50	16.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.98	104.88	1.046%	0.291%	0.291%	0.291%	1.72	21.01	20.65

Return Price Performance			Index Price 16-Jan-2018	Previous Index Price 15-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	104.86	104.87	-0.014%	-0.068%	-0.068%	-0.068%	-0.49	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.51	0.019%	-0.057%	-0.057%	-0.057%	-0.50	1.37	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.69	112.68	0.013%	-0.047%	-0.047%	-0.047%	-0.48	1.70	1.70
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.65	0.016%	-0.080%	-0.080%	-0.080%	-0.49	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.22	0.028%	-0.113%	-0.113%	-0.113%	-0.42	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.39	0.072%	-0.086%	-0.086%	-0.086%	-0.11	4.08	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.69	0.112%	-0.074%	-0.074%	-0.074%	0.04	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.95	122.81	0.118%	-0.037%	-0.037%	-0.037%	0.07	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.01	121.80	0.170%	-0.146%	-0.146%	-0.146%	0.26	5.58	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.40	139.13	0.195%	-0.161%	-0.161%	-0.161%	0.44	6.07	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.23	0.291%	-0.028%	-0.028%	-0.028%	0.65	7.98	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.55	99.19	0.362%				0.95	9.90	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.76	116.23	0.456%	-0.269%	-0.269%	-0.269%	1.08	10.78	10.67
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.40	103.61	0.764%	-0.366%	-0.366%	-0.366%	1.50	16.50	16.26
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.80	106.69	1.033%	0.379%	0.379%	0.379%	1.72	21.01	20.65

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