

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 January, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jan-2018	Previous Close Value 16-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.48	115.54	-0.058%	-0.29%	-0.29%	-0.29%	15.48%	6.36	6.31	0.83
All Bond Index (Return)	203.91	204.01	-0.049%	-0.11%	-0.11%	-0.11%	103.91%	6.36	6.31	0.83
Under 3 Bond Index (Clean)	85.10	85.11	-0.013%	-0.31%	-0.31%	-0.31%	-14.90%	1.74	1.75	-0.47
Under 3 Bond Index (Return)	142.99	142.99	-0.001%	-0.08%	-0.08%	-0.08%	42.99%	1.74	1.75	-0.47
Under 5 Bond Index (Clean)	98.42	98.43	-0.014%	-0.27%	-0.27%	-0.27%	-1.58%	2.25	2.25	-0.31
Under 5 Bond Index (Return)	168.62	168.62	-0.004%	-0.08%	-0.08%	-0.08%	68.62%	2.25	2.25	-0.31
Under 10 Bond Index (Clean)	110.33	110.37	-0.037%	-0.29%	-0.29%	-0.29%	10.33%	4.02	4.01	0.20
Under 10 Bond Index (Return)	190.78	190.83	-0.028%	-0.12%	-0.12%	-0.12%	90.78%	4.02	4.01	0.20
5 Plus Bond Index (Clean)	131.05	131.17	-0.091%	-0.31%	-0.31%	-0.31%	31.05%	9.50	9.40	1.03
5 Plus Bond Index (Return)	232.50	232.69	-0.084%	-0.14%	-0.14%	-0.14%	132.50%	9.50	9.40	1.03
10 Plus Bond Index (Clean)	141.06	141.25	-0.130%	-0.35%	-0.35%	-0.35%	41.06%	14.74	14.53	1.44
10 Plus Bond Index (Return)	260.02	260.34	-0.124%	-0.13%	-0.13%	-0.13%	160.02%	14.74	14.53	1.44

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	103.76	1.12	91	104.88	0.00	8,835	9,167	9266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.96	2.57	213	109.53	0.00	7,210	7,712	7897
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.20	1.47	91	112.67	0.00	6,110	6,794	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.27	3.38	274	114.65	0.00	10,842	12,064	12431
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.02	1.25	91	116.27	0.00	7,422	8,537	8630
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.78	0.68	308	104.45	0.00	6,828	7,085	7132
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.78	0.00	98	99.78	0.00	4,000	3,991	3991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.69	3.24	303	122.93	0.00	6,383	7,640	7847
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.14	2.84	305	121.98	0.00	8,031	9,568	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.78	4.59	310	139.36	0.00	11,490	15,486	16013
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.69	0.68	247	103.37	0.00	11,319	11,623	11700
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.39	0.02	7	99.41	0.00	4,000	3,976	3976
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.00	1.62	247	116.63	0.00	9,357	10,760	10912
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.11	1.15	247	104.26	0.00	4,716	4,862	4916
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.84	1.83	333	107.66	0.00	7,979	8,445	8590

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jan-2018	Previous Index Price 16-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	103.76	103.75	0.008%	-0.274%	-0.274%	-0.274%	-0.52	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.96	106.98	-0.011%	-0.273%	-0.273%	-0.273%	-0.50	1.37	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.20	111.24	-0.033%	-0.342%	-0.342%	-0.342%	-0.47	1.69	1.70
IE0034074488	3407448	4.5 Treas Bnd 2020	111.27	111.30	-0.026%	-0.307%	-0.307%	-0.307%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.02	115.02	0.000%	-0.328%	-0.328%	-0.328%	-0.43	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.79	-0.013%	-0.138%	-0.138%	-0.138%	-0.11	4.07	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.81	-0.030%	-0.104%	-0.104%	-0.104%	0.05	4.75	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.69	119.73	-0.028%	-0.228%	-0.228%	-0.228%	0.08	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.14	119.18	-0.029%	-0.319%	-0.319%	-0.319%	0.26	5.58	5.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.78	134.83	-0.040%	-0.403%	-0.403%	-0.403%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.86	-0.159%	-0.235%	-0.235%	-0.235%	0.67	7.98	7.92
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.39	99.53	-0.143%				0.96	9.90	9.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	115.14	-0.120%	-0.495%	-0.495%	-0.495%	1.09	10.78	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	103.26	-0.139%	-0.591%	-0.591%	-0.591%	1.51	16.49	16.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.84	105.98	-0.133%	0.158%	0.158%	0.158%	1.73	21.00	20.65

Return Price Performance			Index Price 17-Jan-2018	Previous Index Price 16-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	104.88	104.86	0.019%	-0.049%	-0.049%	-0.049%	-0.52	0.75	0.75
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.53	0.000%	-0.057%	-0.057%	-0.057%	-0.50	1.37	1.38
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.67	112.69	-0.019%	-0.066%	-0.066%	-0.066%	-0.47	1.69	1.70
IE0034074488	3407448	4.5 Treas Bnd 2020	114.65	114.67	-0.015%	-0.095%	-0.095%	-0.095%	-0.48	2.13	2.14
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.27	116.25	0.012%	-0.101%	-0.101%	-0.101%	-0.43	2.62	2.63
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.46	-0.011%	-0.097%	-0.097%	-0.097%	-0.11	4.07	4.08
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.81	-0.030%	-0.104%	-0.104%	-0.104%	0.05	4.75	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.93	122.95	-0.019%	-0.056%	-0.056%	-0.056%	0.08	4.69	4.69
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.98	122.01	-0.021%	-0.167%	-0.167%	-0.167%	0.26	5.58	5.56
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.36	139.40	-0.029%	-0.190%	-0.190%	-0.190%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	103.53	-0.156%	-0.183%	-0.183%	-0.183%	0.67	7.98	7.92
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.41	99.55	-0.141%				0.96	9.90	9.80
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.63	116.76	-0.113%	-0.382%	-0.382%	-0.382%	1.09	10.78	10.66
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.26	104.40	-0.134%	-0.500%	-0.500%	-0.500%	1.51	16.49	16.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.66	107.80	-0.125%	0.253%	0.253%	0.253%	1.73	21.00	20.65

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