

Irish Stock Exchange Daily Bond Index Report

Friday 19 January, 2018

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Bond Indices Performance

Index	Close Value 19-Jan-2018	Previous Close Value 18-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.33	115.37	-0.040%	-0.42%	-0.42%	-0.42%	15.33%	6.34	6.28	0.84
All Bond Index (Return)	203.68	203.75	-0.031%	-0.22%	-0.22%	-0.22%	103.68%	6.34	6.28	0.84
Under 3 Bond Index (Clean)	85.08	85.07	0.012%	-0.33%	-0.33%	-0.33%	-14.92%	1.73	1.74	-0.49
Under 3 Bond Index (Return)	142.99	142.96	0.023%	-0.08%	-0.08%	-0.08%	42.99%	1.73	1.74	-0.49
Under 5 Bond Index (Clean)	98.40	98.38	0.016%	-0.29%	-0.29%	-0.29%	-1.60%	2.24	2.24	-0.32
Under 5 Bond Index (Return)	168.62	168.58	0.026%	-0.08%	-0.08%	-0.08%	68.62%	2.24	2.24	-0.32
Under 10 Bond Index (Clean)	110.28	110.28	0.007%	-0.33%	-0.33%	-0.33%	10.28%	4.01	4.00	0.21
Under 10 Bond Index (Return)	190.74	190.71	0.016%	-0.14%	-0.14%	-0.14%	90.74%	4.01	4.00	0.21
5 Plus Bond Index (Clean)	130.77	130.88	-0.083%	-0.53%	-0.53%	-0.53%	30.77%	9.47	9.37	1.05
5 Plus Bond Index (Return)	232.04	232.21	-0.074%	-0.33%	-0.33%	-0.33%	132.04%	9.47	9.37	1.05
10 Plus Bond Index (Clean)	140.43	140.72	-0.207%	-0.80%	-0.80%	-0.80%	40.43%	14.70	14.49	1.47
10 Plus Bond Index (Return)	258.89	259.41	-0.199%	-0.56%	-0.56%	-0.56%	158.89%	14.70	14.49	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	103.72	1.15	93	104.87	0.00	8,835	9,164	9265
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.93	2.59	215	109.53	0.00	7,210	7,710	7897
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.17	1.50	93	112.67	0.00	6,110	6,792	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.26	3.40	276	114.66	0.00	10,825	12,063	12432
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.98	1.27	93	116.25	0.00	7,351	8,534	8628
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.78	0.68	310	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	100	99.81	0.00	4,000	3,992	3992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.69	3.26	305	122.95	0.00	6,383	7,640	7848
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.08	2.86	307	121.94	0.00	8,031	9,564	9793
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.67	4.62	312	139.29	0.00	11,490	15,474	16004
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.58	0.68	249	103.27	0.00	11,319	11,611	11688
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.25	0.02	9	99.27	0.00	4,000	3,970	3971
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.70	1.64	249	116.34	0.00	9,357	10,732	10885
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.57	1.16	249	103.73	0.00	4,716	4,836	4891
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.01	1.84	335	106.84	0.00	8,024	8,378	8525

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Bond Index Constituent

Clean Price Performance			Index Price 19-Jan-2018	Previous Index Price 18-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	103.72	103.73	-0.003%	-0.305%	-0.305%	-0.305%	-0.54	0.73	0.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.93	106.92	0.016%	-0.301%	-0.301%	-0.301%	-0.52	1.36	1.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.17	111.15	0.012%	-0.371%	-0.371%	-0.371%	-0.49	1.68	1.69
IE0034074488	3407448	4.5 Treas Bnd 2020	111.26	111.24	0.020%	-0.321%	-0.321%	-0.321%	-0.50	2.12	2.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.98	114.97	0.010%	-0.366%	-0.366%	-0.366%	-0.43	2.61	2.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.76	0.026%	-0.130%	-0.130%	-0.130%	-0.11	4.06	4.07
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.76	0.047%	-0.072%	-0.072%	-0.072%	0.04	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.69	119.64	0.041%	-0.233%	-0.233%	-0.233%	0.07	4.68	4.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.08	119.09	-0.007%	-0.366%	-0.366%	-0.366%	0.27	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.67	134.68	-0.011%	-0.484%	-0.484%	-0.484%	0.45	6.06	6.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.58	102.61	-0.020%	-0.339%	-0.339%	-0.339%	0.68	7.96	7.91
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.25	99.30	-0.047%				0.98	9.88	9.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.70	114.83	-0.113%	-0.755%	-0.755%	-0.755%	1.12	10.77	10.65
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.57	102.82	-0.252%	-1.118%	-1.118%	-1.118%	1.55	16.47	16.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.01	105.40	-0.376%	-0.627%	-0.627%	-0.627%	1.77	20.96	20.60

Return Price Performance			Index Price 19-Jan-2018	Previous Index Price 18-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	104.86	0.010%	-0.055%	-0.055%	-0.055%	-0.54	0.73	0.74
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.50	0.026%	-0.063%	-0.063%	-0.063%	-0.52	1.36	1.37
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.67	112.64	0.026%	-0.066%	-0.066%	-0.066%	-0.49	1.68	1.69
IE0034074488	3407448	4.5 Treas Bnd 2020	114.66	114.63	0.031%	-0.086%	-0.086%	-0.086%	-0.50	2.12	2.13
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.23	0.022%	-0.115%	-0.115%	-0.115%	-0.43	2.61	2.62
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.43	0.028%	-0.085%	-0.085%	-0.085%	-0.11	4.06	4.07
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.76	0.047%	-0.072%	-0.072%	-0.072%	0.04	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.95	122.89	0.049%	-0.044%	-0.044%	-0.044%	0.07	4.68	4.68
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.94	121.94	0.002%	-0.198%	-0.198%	-0.198%	0.27	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.29	139.29	0.000%	-0.246%	-0.246%	-0.246%	0.45	6.06	6.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.27	103.28	-0.017%	-0.282%	-0.282%	-0.282%	0.68	7.96	7.91
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.27	99.32	-0.045%				0.98	9.88	9.79
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.34	116.46	-0.106%	-0.628%	-0.628%	-0.628%	1.12	10.77	10.65
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.73	103.98	-0.244%	-1.013%	-1.013%	-1.013%	1.55	16.47	16.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.84	107.23	-0.364%	-0.509%	-0.509%	-0.509%	1.77	20.96	20.60

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