

Irish Stock Exchange Daily Bond Index Report

Wednesday 24 January, 2018

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 24-Jan-2018	Previous Close Value 23-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.12	115.37	-0.218%	-0.60%	-0.60%	-0.60%	15.12%	6.33	6.28	0.87
All Bond Index (Return)	203.40	203.82	-0.206%	-0.36%	-0.36%	-0.36%	103.40%	6.33	6.28	0.87
Under 3 Bond Index (Clean)	85.02	85.05	-0.036%	-0.40%	-0.40%	-0.40%	-14.98%	1.72	1.73	-0.47
Under 3 Bond Index (Return)	142.97	143.01	-0.024%	-0.09%	-0.09%	-0.09%	42.97%	1.72	1.73	-0.47
Under 5 Bond Index (Clean)	98.31	98.36	-0.050%	-0.38%	-0.38%	-0.38%	-1.69%	2.23	2.23	-0.29
Under 5 Bond Index (Return)	168.55	168.62	-0.040%	-0.12%	-0.12%	-0.12%	68.55%	2.23	2.23	-0.29
Under 10 Bond Index (Clean)	110.13	110.26	-0.117%	-0.47%	-0.47%	-0.47%	10.13%	4.00	3.99	0.23
Under 10 Bond Index (Return)	190.56	190.76	-0.106%	-0.23%	-0.23%	-0.23%	90.56%	4.00	3.99	0.23
5 Plus Bond Index (Clean)	130.44	130.89	-0.345%	-0.78%	-0.78%	-0.78%	30.44%	9.46	9.36	1.08
5 Plus Bond Index (Return)	231.54	232.31	-0.333%	-0.55%	-0.55%	-0.55%	131.54%	9.46	9.36	1.08
10 Plus Bond Index (Clean)	139.95	140.76	-0.573%	-1.14%	-1.14%	-1.14%	39.95%	14.70	14.48	1.49
10 Plus Bond Index (Return)	258.09	259.55	-0.562%	-0.87%	-0.87%	-0.87%	158.09%	14.70	14.48	1.49

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	103.67	1.21	98	104.88	0.00	8,835	9,160	9266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.90	2.65	220	109.55	0.00	7,210	7,707	7898
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.11	1.58	98	112.69	0.00	6,110	6,788	6885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.15	3.46	281	114.61	0.00	10,825	12,032	12407
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.86	1.34	98	116.20	0.00	7,351	8,444	8542
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.69	315	104.30	0.00	6,828	7,074	7121
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.62	0.00	105	99.62	0.00	4,000	3,985	3985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.46	3.31	310	122.77	0.00	6,383	7,625	7837
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.86	2.91	312	121.76	0.00	8,031	9,545	9779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.36	4.69	317	139.05	0.00	11,490	15,438	15977
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.41	0.70	254	103.10	0.00	11,319	11,591	11670
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.94	0.04	14	98.97	0.00	4,000	3,957	3959
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.34	1.67	254	116.01	0.00	9,357	10,698	10854
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.24	1.18	254	103.42	0.00	4,716	4,821	4877
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.60	1.86	340	106.47	0.00	8,024	8,393	8543

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jan-2018	Previous Index Price 23-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	103.67	103.68	-0.010%	-0.354%	-0.354%	-0.354%	-0.53	0.73	0.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.90	106.92	-0.019%	-0.336%	-0.336%	-0.336%	-0.52	1.35	1.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.11	111.14	-0.028%	-0.426%	-0.426%	-0.426%	-0.49	1.67	1.68
IE0034074488	3407448	4.5 Treas Bnd 2020	111.15	111.21	-0.057%	-0.418%	-0.418%	-0.418%	-0.47	2.11	2.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.86	114.93	-0.062%	-0.467%	-0.467%	-0.467%	-0.41	2.60	2.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.72	-0.101%	-0.296%	-0.296%	-0.296%	-0.07	4.06	4.06
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.62	99.72	-0.104%	-0.263%	-0.263%	-0.263%	0.08	4.73	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.46	119.58	-0.104%	-0.423%	-0.423%	-0.423%	0.11	4.67	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.86	119.04	-0.156%	-0.557%	-0.557%	-0.557%	0.30	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.36	134.66	-0.223%	-0.713%	-0.713%	-0.713%	0.48	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.41	102.69	-0.275%	-0.510%	-0.510%	-0.510%	0.70	7.96	7.90
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.94	99.31	-0.376%				1.01	9.87	9.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.34	114.83	-0.428%	-1.070%	-1.070%	-1.070%	1.14	10.76	10.63
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.24	102.87	-0.615%	-1.435%	-1.435%	-1.435%	1.57	16.46	16.21
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.60	105.48	-0.828%	-1.010%	-1.010%	-1.010%	1.78	20.94	20.57

Return Price Performance			Index Price 24-Jan-2018	Previous Index Price 23-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	104.88	0.002%	-0.046%	-0.046%	-0.046%	-0.53	0.73	0.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.56	-0.007%	-0.042%	-0.042%	-0.042%	-0.52	1.35	1.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.69	112.71	-0.013%	-0.048%	-0.048%	-0.048%	-0.49	1.67	1.68
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.66	-0.044%	-0.128%	-0.128%	-0.128%	-0.47	2.11	2.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.26	-0.050%	-0.157%	-0.157%	-0.157%	-0.41	2.60	2.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.40	-0.099%	-0.240%	-0.240%	-0.240%	-0.07	4.06	4.06
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.62	99.72	-0.104%	-0.263%	-0.263%	-0.263%	0.08	4.73	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.77	122.88	-0.093%	-0.187%	-0.187%	-0.187%	0.11	4.67	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.76	121.94	-0.145%	-0.347%	-0.347%	-0.347%	0.30	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.05	139.33	-0.205%	-0.415%	-0.415%	-0.415%	0.48	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.10	103.38	-0.270%	-0.438%	-0.438%	-0.438%	0.70	7.96	7.90
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.97	99.34	-0.372%				1.01	9.87	9.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.01	116.49	-0.416%	-0.911%	-0.911%	-0.911%	1.14	10.76	10.63
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.42	104.05	-0.604%	-1.304%	-1.304%	-1.304%	1.57	16.46	16.21
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.47	107.33	-0.809%	-0.860%	-0.860%	-0.860%	1.78	20.94	20.57

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