

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 January, 2018

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Bond Indices Performance

Index	Close Value 31-Jan-2018	Previous Close Value 30-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.53	114.46	0.062%	-1.11%	-1.11%	-1.11%	14.53%	6.31	6.25	0.94
All Bond Index (Return)	202.49	202.35	0.069%	-0.80%	-0.80%	-0.80%	102.49%	6.31	6.25	0.94
Under 3 Bond Index (Clean)	84.83	84.84	-0.014%	-0.63%	-0.63%	-0.63%	-15.17%	1.70	1.70	-0.39
Under 3 Bond Index (Return)	142.78	142.78	-0.001%	-0.23%	-0.23%	-0.23%	42.78%	1.70	1.70	-0.39
Under 5 Bond Index (Clean)	98.04	98.05	-0.009%	-0.65%	-0.65%	-0.65%	-1.96%	2.21	2.21	-0.21
Under 5 Bond Index (Return)	168.21	168.20	0.001%	-0.32%	-0.32%	-0.32%	68.21%	2.21	2.21	-0.21
Under 10 Bond Index (Clean)	109.58	109.58	-0.001%	-0.96%	-0.96%	-0.96%	9.58%	3.97	3.96	0.34
Under 10 Bond Index (Return)	189.75	189.73	0.008%	-0.65%	-0.65%	-0.65%	89.75%	3.97	3.96	0.34
5 Plus Bond Index (Clean)	129.54	129.39	0.117%	-1.46%	-1.46%	-1.46%	29.54%	9.45	9.34	1.15
5 Plus Bond Index (Return)	230.08	229.80	0.121%	-1.17%	-1.17%	-1.17%	130.08%	9.45	9.34	1.15
10 Plus Bond Index (Clean)	139.18	138.78	0.290%	-1.68%	-1.68%	-1.68%	39.18%	14.70	14.48	1.53
10 Plus Bond Index (Return)	256.77	256.03	0.291%	-1.38%	-1.38%	-1.38%	156.77%	14.70	14.48	1.53

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	103.53	1.30	105	104.82	0.00	8,835	9,147	9261
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.73	2.74	227	109.46	0.00	7,210	7,695	7892
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.86	1.70	105	112.56	0.00	6,110	6,774	6877
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.84	3.55	288	114.39	0.00	10,825	11,999	12383
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.50	1.44	105	115.94	0.00	7,351	8,417	8523
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.13	0.71	322	103.84	0.00	6,828	7,042	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.12	0.00	112	99.12	0.00	4,000	3,965	3965
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.72	3.39	317	122.11	0.00	6,383	7,578	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.06	2.97	319	121.03	0.00	8,031	9,481	9720
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.30	4.79	324	138.09	0.00	11,490	15,316	15867
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.45	0.72	261	102.16	0.00	11,319	11,483	11563
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.95	0.05	21	98.00	0.00	4,000	3,918	3920
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.39	1.72	261	115.11	0.00	9,357	10,609	10770
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.32	1.22	261	102.54	0.00	4,716	4,778	4835
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.82	1.90	347	106.72	0.00	8,024	8,411	8563

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jan-2018	Previous Index Price 30-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	103.53	103.54	-0.013%	-0.495%	-0.495%	-0.495%	-0.47	0.71	0.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.73	106.73	-0.003%	-0.493%	-0.493%	-0.493%	-0.47	1.33	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.86	110.88	-0.011%	-0.643%	-0.643%	-0.643%	-0.43	1.65	1.66
IE0034074488	3407448	4.5 Treas Bnd 2020	110.84	110.87	-0.024%	-0.694%	-0.694%	-0.694%	-0.38	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.50	114.52	-0.012%	-0.776%	-0.776%	-0.776%	-0.33	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.13	103.13	0.001%	-0.757%	-0.757%	-0.757%	0.04	4.04	4.03
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.12	99.09	0.029%	-0.763%	-0.763%	-0.763%	0.19	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.72	118.72	-0.004%	-1.039%	-1.039%	-1.039%	0.22	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.06	118.05	0.003%	-1.225%	-1.225%	-1.225%	0.41	5.54	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.30	133.29	0.002%	-1.499%	-1.499%	-1.499%	0.60	6.03	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.45	101.42	0.030%	-1.444%	-1.444%	-1.444%	0.82	7.93	7.87
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.95	97.92	0.031%				1.11	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.39	113.28	0.094%	-1.891%	-1.891%	-1.891%	1.22	10.73	10.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.32	101.14	0.176%	-2.320%	-2.320%	-2.320%	1.62	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.82	104.07	0.725%	-0.803%	-0.803%	-0.803%	1.77	20.93	20.56

Return Price Performance			Index Price 31-Jan-2018	Previous Index Price 30-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	104.82	104.82	0.000%	-0.103%	-0.103%	-0.103%	-0.47	0.71	0.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.46	109.46	0.008%	-0.120%	-0.120%	-0.120%	-0.47	1.33	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.56	112.56	0.004%	-0.162%	-0.162%	-0.162%	-0.43	1.65	1.66
IE0034074488	3407448	4.5 Treas Bnd 2020	114.39	114.41	-0.012%	-0.321%	-0.321%	-0.321%	-0.38	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.94	115.94	-0.001%	-0.381%	-0.381%	-0.381%	-0.33	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.83	0.003%	-0.683%	-0.683%	-0.683%	0.04	4.04	4.03
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.12	99.09	0.029%	-0.763%	-0.763%	-0.763%	0.19	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.11	122.10	0.005%	-0.726%	-0.726%	-0.726%	0.22	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.03	121.02	0.012%	-0.946%	-0.946%	-0.946%	0.41	5.54	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.09	138.07	0.012%	-1.103%	-1.103%	-1.103%	0.60	6.03	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	102.13	0.032%	-1.348%	-1.348%	-1.348%	0.82	7.93	7.87
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.00	97.96	0.034%				1.11	9.85	9.74
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.11	114.99	0.098%	-1.682%	-1.682%	-1.682%	1.22	10.73	10.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.54	102.35	0.179%	-2.148%	-2.148%	-2.148%	1.62	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.72	105.96	0.716%	-0.621%	-0.621%	-0.621%	1.77	20.93	20.56

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