

Irish Stock Exchange Daily Bond Index Report

Thursday 11 January, 2018

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 11-Jan-2018	Previous Close Value 10-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.21	115.45	-0.212%	-0.52%	-0.52%	-0.52%	15.21%	6.33	6.27	0.86
All Bond Index (Return)	203.35	203.76	-0.201%	-0.39%	-0.39%	-0.39%	103.35%	6.33	6.27	0.86
Under 3 Bond Index (Clean)	85.14	85.24	-0.117%	-0.26%	-0.26%	-0.26%	-14.86%	1.75	1.76	-0.47
Under 3 Bond Index (Return)	142.96	143.11	-0.104%	-0.10%	-0.10%	-0.10%	42.96%	1.75	1.76	-0.47
Under 5 Bond Index (Clean)	98.44	98.57	-0.127%	-0.25%	-0.25%	-0.25%	-1.56%	2.26	2.27	-0.30
Under 5 Bond Index (Return)	168.56	168.75	-0.115%	-0.11%	-0.11%	-0.11%	68.56%	2.26	2.27	-0.30
Under 10 Bond Index (Clean)	110.27	110.47	-0.188%	-0.34%	-0.34%	-0.34%	10.27%	4.02	4.02	0.23
Under 10 Bond Index (Return)	190.58	190.91	-0.177%	-0.22%	-0.22%	-0.22%	90.58%	4.02	4.02	0.23
5 Plus Bond Index (Clean)	130.49	130.85	-0.278%	-0.74%	-0.74%	-0.74%	30.49%	9.47	9.37	1.07
5 Plus Bond Index (Return)	231.43	232.04	-0.266%	-0.60%	-0.60%	-0.60%	131.43%	9.47	9.37	1.07
10 Plus Bond Index (Clean)	139.84	140.25	-0.297%	-1.22%	-1.22%	-1.22%	39.84%	14.69	14.47	1.49
10 Plus Bond Index (Return)	257.72	258.46	-0.288%	-1.01%	-1.01%	-1.01%	157.72%	14.69	14.47	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	103.79	1.05	85	104.84	0.00	8,835	9,170	9263
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.00	2.50	207	109.49	0.00	7,210	7,741	7922
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.26	1.37	85	112.64	0.00	6,110	6,798	6882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.36	3.30	268	114.66	0.00	10,842	12,105	12464
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.06	1.16	85	116.23	0.00	7,472	8,714	8802
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.70	0.66	302	104.36	0.00	6,828	7,080	7126
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.69	0.00	92	99.69	0.00	4,000	3,988	3988
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.55	3.17	297	122.73	0.00	6,308	7,542	7742
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.00	2.79	299	121.78	0.00	8,031	9,556	9780
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.55	4.50	304	139.05	0.00	11,490	15,460	15977
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.51	0.66	241	103.17	0.00	11,319	11,602	11677
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.09	0.00	1	99.10	0.00	4,000	3,964	3964
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.44	1.59	241	116.02	0.00	9,357	10,690	10838
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.08	1.12	241	103.20	0.00	4,716	4,783	4835
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.21	1.79	327	106.00	0.00	7,979	8,237	8378

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jan-2018	Previous Index Price 10-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	103.79	103.89	-0.094%	-0.237%	-0.237%	-0.237%	-0.49	0.76	0.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.00	107.09	-0.088%	-0.241%	-0.241%	-0.241%	-0.49	1.38	1.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.26	111.40	-0.118%	-0.284%	-0.284%	-0.284%	-0.47	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	111.36	111.50	-0.126%	-0.232%	-0.232%	-0.232%	-0.50	2.14	2.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.06	115.24	-0.156%	-0.292%	-0.292%	-0.292%	-0.42	2.63	2.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.86	-0.151%	-0.210%	-0.210%	-0.210%	-0.09	4.09	4.09
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.69	99.87	-0.185%	-0.192%	-0.192%	-0.192%	0.07	4.76	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.55	119.78	-0.190%	-0.343%	-0.343%	-0.343%	0.11	4.70	4.70
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.00	119.25	-0.216%	-0.441%	-0.441%	-0.441%	0.29	5.59	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.55	134.91	-0.269%	-0.574%	-0.574%	-0.574%	0.48	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.87	-0.353%	-0.415%	-0.415%	-0.415%	0.69	7.99	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.09	99.56	-0.468%				0.99	9.91	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.44	114.80	-0.316%	-0.985%	-0.985%	-0.985%	1.14	10.79	10.67
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.08	102.41	-0.325%	-1.590%	-1.590%	-1.590%	1.57	16.49	16.23
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.21	104.39	-0.171%	-1.380%	-1.380%	-1.380%	1.80	20.96	20.59

Return Price Performance			Index Price 11-Jan-2018	Previous Index Price 10-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	104.84	104.93	-0.082%	-0.083%	-0.083%	-0.083%	-0.49	0.76	0.76
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.58	-0.075%	-0.092%	-0.092%	-0.092%	-0.49	1.38	1.39
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.64	112.75	-0.102%	-0.094%	-0.094%	-0.094%	-0.47	1.70	1.71
IE0034074488	3407448	4.5 Treas Bnd 2020	114.66	114.79	-0.112%	-0.086%	-0.086%	-0.086%	-0.50	2.14	2.15
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.23	116.39	-0.143%	-0.137%	-0.137%	-0.137%	-0.42	2.63	2.64
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.36	104.52	-0.148%	-0.181%	-0.181%	-0.181%	-0.09	4.09	4.09
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.69	99.87	-0.185%	-0.192%	-0.192%	-0.192%	0.07	4.76	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.73	122.94	-0.177%	-0.222%	-0.222%	-0.222%	0.11	4.70	4.70
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.78	122.03	-0.204%	-0.332%	-0.332%	-0.332%	0.29	5.59	5.57
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.05	139.39	-0.250%	-0.418%	-0.418%	-0.418%	0.48	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.53	-0.349%	-0.379%	-0.379%	-0.379%	0.69	7.99	7.93
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.10	99.56	-0.466%				0.99	9.91	9.81
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.02	116.38	-0.306%	-0.899%	-0.899%	-0.899%	1.14	10.79	10.67
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.20	103.53	-0.318%	-1.515%	-1.515%	-1.515%	1.57	16.49	16.23
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.00	106.18	-0.163%	-1.291%	-1.291%	-1.291%	1.80	20.96	20.59

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