

Irish Stock Exchange Daily Bond Index Report

Friday 2 February, 2018

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Bond Indices Performance

Index	Close Value 02-Feb-2018	Previous Close Value 01-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.31	114.34	-0.034%	-0.19%	-1.30%	-1.30%	14.31%	6.29	6.23	0.97
All Bond Index (Return)	202.14	202.19	-0.025%	-0.17%	-0.98%	-0.98%	102.14%	6.29	6.23	0.97
Under 3 Bond Index (Clean)	84.77	84.79	-0.027%	-0.07%	-0.70%	-0.70%	-15.23%	1.69	1.69	-0.38
Under 3 Bond Index (Return)	142.71	142.73	-0.015%	-0.05%	-0.28%	-0.28%	42.71%	1.69	1.69	-0.38
Under 5 Bond Index (Clean)	97.97	98.00	-0.029%	-0.07%	-0.72%	-0.72%	-2.03%	2.20	2.20	-0.19
Under 5 Bond Index (Return)	168.12	168.15	-0.018%	-0.05%	-0.38%	-0.38%	68.12%	2.20	2.20	-0.19
Under 10 Bond Index (Clean)	109.43	109.49	-0.052%	-0.14%	-1.10%	-1.10%	9.43%	3.96	3.95	0.37
Under 10 Bond Index (Return)	189.53	189.61	-0.042%	-0.12%	-0.77%	-0.77%	89.53%	3.96	3.95	0.37
5 Plus Bond Index (Clean)	129.17	129.22	-0.037%	-0.29%	-1.75%	-1.75%	29.17%	9.44	9.33	1.18
5 Plus Bond Index (Return)	229.46	229.53	-0.030%	-0.27%	-1.44%	-1.44%	129.46%	9.44	9.33	1.18
10 Plus Bond Index (Clean)	138.62	138.58	0.031%	-0.40%	-2.08%	-2.08%	38.62%	14.68	14.46	1.56
10 Plus Bond Index (Return)	255.78	255.69	0.035%	-0.39%	-1.76%	-1.76%	155.78%	14.68	14.46	1.56

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	103.45	1.32	107	104.77	0.00	8,835	9,140	9256
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.68	2.76	229	109.44	0.00	7,210	7,691	7890
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.78	1.73	107	112.51	0.00	6,110	6,768	6874
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.75	3.58	290	114.33	0.00	10,780	11,939	12325
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.42	1.47	107	115.88	0.00	7,341	8,400	8507
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.03	0.71	324	103.74	0.00	6,828	7,035	7083
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.09	0.00	114	99.09	0.00	4,000	3,963	3963
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.61	3.41	319	122.01	0.00	6,383	7,571	7789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.84	2.99	321	120.83	0.00	8,031	9,464	9704
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.98	4.82	326	137.81	0.00	11,490	15,280	15834
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.15	0.72	263	101.87	0.00	11,319	11,448	11530
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.60	0.06	23	97.65	0.00	4,000	3,904	3906
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.92	1.73	263	114.65	0.00	9,357	10,565	10727
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.92	1.23	263	102.15	0.00	4,751	4,794	4852
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	1.91	349	106.30	0.00	8,024	8,376	8529

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Bond Index Constituent

Clean Price Performance			Index Price 02-Feb-2018	Previous Index Price 01-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.45	103.48	-0.034%	-0.075%	-0.570%	-0.570%	-0.43	0.70	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.68	106.70	-0.019%	-0.050%	-0.543%	-0.543%	-0.47	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.78	110.81	-0.031%	-0.078%	-0.720%	-0.720%	-0.42	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	110.75	110.78	-0.023%	-0.078%	-0.771%	-0.771%	-0.37	2.08	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.42	114.45	-0.030%	-0.076%	-0.851%	-0.851%	-0.32	2.57	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.03	103.09	-0.054%	-0.094%	-0.851%	-0.851%	0.06	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.09	-0.008%	-0.032%	-0.795%	-0.795%	0.20	4.70	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.63	-0.016%	-0.095%	-1.133%	-1.133%	0.24	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.84	117.93	-0.070%	-0.182%	-1.405%	-1.405%	0.43	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.98	133.10	-0.088%	-0.236%	-1.731%	-1.731%	0.63	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.15	101.27	-0.121%	-0.298%	-1.737%	-1.737%	0.86	7.92	7.86
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.60	97.74	-0.146%	-0.355%			1.15	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.92	113.00	-0.069%	-0.415%	-2.299%	-2.299%	1.26	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.92	100.86	0.057%	-0.394%	-2.704%	-2.704%	1.64	16.41	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	104.15	0.226%	-0.413%	-1.212%	-1.212%	1.79	20.90	20.53

Return Price Performance			Index Price 02-Feb-2018	Previous Index Price 01-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.77	104.79	-0.022%	-0.052%	-0.154%	-0.154%	-0.43	0.70	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.44	109.44	-0.006%	-0.026%	-0.145%	-0.145%	-0.47	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.51	112.53	-0.015%	-0.047%	-0.209%	-0.209%	-0.42	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	114.33	114.34	-0.011%	-0.054%	-0.375%	-0.375%	-0.37	2.08	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.88	115.90	-0.017%	-0.051%	-0.431%	-0.431%	-0.32	2.57	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.80	-0.052%	-0.090%	-0.772%	-0.772%	0.06	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.09	-0.008%	-0.032%	-0.795%	-0.795%	0.20	4.70	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.01	122.02	-0.007%	-0.075%	-0.801%	-0.801%	0.24	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.83	120.91	-0.061%	-0.163%	-1.107%	-1.107%	0.43	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.81	137.91	-0.074%	-0.206%	-1.306%	-1.306%	0.63	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	101.99	-0.118%	-0.290%	-1.634%	-1.634%	0.86	7.92	7.86
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.65	97.79	-0.143%	-0.350%			1.15	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	114.72	-0.063%	-0.398%	-2.073%	-2.073%	1.26	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.15	102.08	0.061%	-0.380%	-2.520%	-2.520%	1.64	16.41	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.30	106.06	0.226%	-0.395%	-1.014%	-1.014%	1.79	20.90	20.53

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