

Irish Stock Exchange Daily Bond Index Report



Tuesday 6 February, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 06-Feb-2018	Close Value 05-Feb-2018		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.52	114.41	0.098%	-0.01%	-1.12%	-1.12%	14.52%	6.29	6.24	0.94
All Bond Index (Return)	202.58	202.37	0.104%	0.04%	-0.76%	-0.76%	102.58%	6.29	6.24	0.94
Under 3 Bond Index (Clean)	84.79	84.79	-0.002%	-0.04%	-0.67%	-0.67%	-15.21%	1.68	1.69	-0.41
Under 3 Bond Index (Return)	142.81	142.80	0.010%	0.03%	-0.20%	-0.20%	42.81%	1.68	1.69	-0.41
Under 5 Bond Index (Clean)	98.04	98.03	0.010%	0.00%	-0.65%	-0.65%	-1.96%	2.19	2.20	-0.23
Under 5 Bond Index (Return)	168.31	168.28	0.020%	0.06%	-0.26%	-0.26%	68.31%	2.19	2.20	-0.23
Under 10 Bond Index (Clean)	109.61	109.55	0.047%	0.02%	-0.94%	-0.94%	9.61%	3.96	3.95	0.32
Under 10 Bond Index (Return)	189.89	189.79	0.056%	0.08%	-0.58%	-0.58%	89.89%	3.96	3.95	0.32
5 Plus Bond Index (Clean)	129.53	129.31	0.165%	-0.01%	-1.48%	-1.48%	29.53%	9.43	9.33	1.15
5 Plus Bond Index (Return)	230.14	229.76	0.169%	0.03%	-1.15%	-1.15%	130.14%	9.43	9.33	1.15
10 Plus Bond Index (Clean)	139.03	138.64	0.278%	-0.11%	-1.79%	-1.79%	39.03%	14.67	14.45	1.53
10 Plus Bond Index (Return)	256.57	255.85	0.279%	-0.08%	-1.46%	-1.46%	156.57%	14.67	14.45	1.53

Constituent Details

ISIN	SEDOL	Bond Name	Maturity	Coupon	Coupon	Clean	Acc	Acc Int	Dirty	Cash	Nominal Amt	O/S Amt	O/S Amt
			Date		Frequency	Price	Int	Days	Price		O/S(m)	Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.45	1.37	111	104.82	0.00	8,835	9,140	9260
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.69	2.81	233	109.50	0.00	7,180	7,660	7862
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.80	1.79	111	112.59	0.00	6,110	6,770	6879
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.79	3.63	294	114.41	0.00	10,780	11,943	12334
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.50	1.52	111	116.02	0.00	7,341	8,406	8518
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.72	328	103.98	0.00	6,828	7,050	7099
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.43	0.00	118	99.43	0.00	4,000	3,977	3977
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.95	3.45	323	122.40	0.00	6,383	7,593	7813
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.16	3.03	325	121.19	0.00	8,031	9,489	9732
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.29	4.88	330	138.18	0.00	11,490	15,316	15877
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.44	0.73	267	102.17	0.00	11,319	11,482	11564
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.97	0.07	27	98.04	0.00	4,000	3,919	3921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.29	1.76	267	115.05	0.00	9,387	10,634	10799
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.26	1.24	267	102.50	0.00	4,751	4,810	4869
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.58	1.93	353	106.51	0.00	8,024	8,391	8546

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 06-Feb-2018	Previous Index Price 05-Feb-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.45	103.46	-0.014%	-0.076%	-0.571%	-0.571%	-0.47	0.69	0.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.69	106.69	-0.005%	-0.037%	-0.530%	-0.530%	-0.50	1.32	1.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.80	110.81	-0.007%	-0.060%	-0.702%	-0.702%	-0.45	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	110.79	110.79	-0.001%	-0.048%	-0.742%	-0.742%	-0.40	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.50	114.49	0.016%	-0.001%	-0.776%	-0.776%	-0.36	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.21	0.052%	0.125%	-0.633%	-0.633%	0.00	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.43	99.36	0.072%	0.316%	-0.450%	-0.450%	0.12	4.69	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.95	118.86	0.074%	0.191%	-0.849%	-0.849%	0.17	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.16	118.07	0.078%	0.086%	-1.140%	-1.140%	0.38	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.29	133.18	0.083%	-0.002%	-1.500%	-1.500%	0.59	6.01	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.44	101.30	0.138%	-0.008%	-1.451%	-1.451%	0.82	7.92	7.85
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.97	97.79	0.185%	0.026%			1.11	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.29	113.07	0.192%	-0.088%	-1.978%	-1.978%	1.23	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.26	100.92	0.331%	-0.062%	-2.380%	-2.380%	1.62	16.41	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.58	104.16	0.400%	-0.233%	-1.033%	-1.033%	1.79	20.90	20.54

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 06-Feb-2018	Previous Index Price 05-Feb-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.82	104.82	-0.002%	-0.006%	-0.109%	-0.109%	-0.47	0.69	0.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.49	0.006%	0.031%	-0.089%	-0.089%	-0.50	1.32	1.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.59	112.58	0.007%	0.028%	-0.135%	-0.135%	-0.45	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.40	0.010%	0.018%	-0.302%	-0.302%	-0.40	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.02	115.99	0.028%	0.071%	-0.310%	-0.310%	-0.36	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	103.92	0.054%	0.137%	-0.547%	-0.547%	0.00	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.43	99.36	0.072%	0.316%	-0.450%	-0.450%	0.12	4.69	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.40	122.30	0.080%	0.238%	-0.489%	-0.489%	0.17	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.19	121.09	0.083%	0.130%	-0.818%	-0.818%	0.38	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.18	138.05	0.091%	0.063%	-1.041%	-1.041%	0.59	6.01	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	102.03	0.140%	0.009%	-1.339%	-1.339%	0.82	7.92	7.85
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.04	97.85	0.188%	0.041%			1.11	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.05	114.82	0.195%	-0.052%	-1.733%	-1.733%	1.23	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.50	102.16	0.332%	-0.034%	-2.182%	-2.182%	1.62	16.41	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.51	106.09	0.398%	-0.198%	-0.818%	-0.818%	1.79	20.90	20.54

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