

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 February, 2018

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Bond Indices Performance

Index	Close Value 07-Feb-2018	Previous Close Value 06-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.68	114.52	0.138%	0.13%	-0.98%	-0.98%	14.68%	6.31	6.25	0.92
All Bond Index (Return)	202.87	202.58	0.144%	0.19%	-0.62%	-0.62%	102.87%	6.31	6.25	0.92
Under 3 Bond Index (Clean)	84.78	84.79	-0.013%	-0.06%	-0.68%	-0.68%	-15.22%	1.68	1.68	-0.41
Under 3 Bond Index (Return)	142.81	142.81	-0.001%	0.03%	-0.20%	-0.20%	42.81%	1.68	1.68	-0.41
Under 5 Bond Index (Clean)	98.03	98.04	-0.009%	-0.01%	-0.66%	-0.66%	-1.97%	2.19	2.19	-0.24
Under 5 Bond Index (Return)	168.31	168.31	0.001%	0.06%	-0.26%	-0.26%	68.31%	2.19	2.19	-0.24
Under 10 Bond Index (Clean)	109.65	109.61	0.037%	0.06%	-0.90%	-0.90%	9.65%	3.96	3.94	0.31
Under 10 Bond Index (Return)	189.98	189.89	0.045%	0.12%	-0.54%	-0.54%	89.98%	3.96	3.94	0.31
5 Plus Bond Index (Clean)	129.85	129.53	0.252%	0.24%	-1.23%	-1.23%	29.85%	9.45	9.34	1.12
5 Plus Bond Index (Return)	230.73	230.14	0.253%	0.28%	-0.90%	-0.90%	130.73%	9.45	9.34	1.12
10 Plus Bond Index (Clean)	139.72	139.03	0.499%	0.39%	-1.30%	-1.30%	39.72%	14.69	14.47	1.50
10 Plus Bond Index (Return)	257.84	256.57	0.497%	0.42%	-0.97%	-0.97%	157.84%	14.69	14.47	1.50

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	103.44	1.38	112	104.83	0.00	8,835	9,139	9261
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.67	2.82	234	109.50	0.00	7,180	7,659	7862
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.80	1.81	112	112.61	0.00	6,110	6,769	6880
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.76	3.64	295	114.40	0.00	10,780	11,940	12332
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.48	1.53	112	116.02	0.00	7,341	8,404	8517
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.28	0.72	329	104.00	0.00	6,828	7,051	7101
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.42	0.00	119	99.42	0.00	4,000	3,977	3977
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.98	3.46	324	122.44	0.00	6,383	7,595	7816
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.23	3.04	326	121.26	0.00	8,031	9,495	9738
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.40	4.90	331	138.30	0.00	11,490	15,328	15891
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.63	0.73	268	102.37	0.00	11,319	11,504	11587
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.23	0.07	28	98.30	0.00	4,000	3,929	3932
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.64	1.76	268	115.41	0.00	9,387	10,667	10833
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.98	1.25	268	103.23	0.00	4,751	4,845	4904
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.33	1.94	354	107.27	0.00	8,024	8,452	8607

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Bond Index Constituent

Clean Price Performance			Index Price 07-Feb-2018	Previous Index Price 06-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	103.44	103.45	-0.003%	-0.079%	-0.574%	-0.574%	-0.49	0.69	0.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.67	106.69	-0.014%	-0.051%	-0.544%	-0.544%	-0.50	1.31	1.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.80	110.80	-0.003%	-0.062%	-0.704%	-0.704%	-0.46	1.64	1.64
IE0034074488	3407448	4.5 Treas Bnd 2020	110.76	110.79	-0.023%	-0.070%	-0.764%	-0.764%	-0.39	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.48	114.50	-0.017%	-0.018%	-0.794%	-0.794%	-0.35	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	103.26	0.015%	0.141%	-0.618%	-0.618%	0.00	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.42	99.43	-0.009%	0.307%	-0.459%	-0.459%	0.12	4.69	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	118.95	0.026%	0.217%	-0.824%	-0.824%	0.17	4.63	4.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.23	118.16	0.055%	0.141%	-1.085%	-1.085%	0.37	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.40	133.29	0.080%	0.079%	-1.421%	-1.421%	0.58	6.01	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.63	101.44	0.192%	0.184%	-1.262%	-1.262%	0.80	7.92	7.85
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.23	97.97	0.265%	0.291%			1.08	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.64	113.29	0.312%	0.223%	-1.672%	-1.672%	1.20	10.71	10.59
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.98	101.26	0.718%	0.655%	-1.679%	-1.679%	1.58	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.33	104.58	0.721%	0.487%	-0.320%	-0.320%	1.75	20.93	20.57

Return Price Performance			Index Price 07-Feb-2018	Previous Index Price 06-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	104.83	104.82	0.010%	0.004%	-0.099%	-0.099%	-0.49	0.69	0.69
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.50	-0.003%	0.028%	-0.091%	-0.091%	-0.50	1.31	1.32
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.61	112.59	0.012%	0.039%	-0.123%	-0.123%	-0.46	1.64	1.64
IE0034074488	3407448	4.5 Treas Bnd 2020	114.40	114.41	-0.011%	0.007%	-0.314%	-0.314%	-0.39	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.02	116.02	-0.006%	0.065%	-0.316%	-0.316%	-0.35	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	103.98	0.017%	0.154%	-0.530%	-0.530%	0.00	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.42	99.43	-0.009%	0.307%	-0.459%	-0.459%	0.12	4.69	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.44	122.40	0.034%	0.273%	-0.455%	-0.455%	0.17	4.63	4.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.26	121.19	0.062%	0.192%	-0.756%	-0.756%	0.37	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.30	138.18	0.088%	0.151%	-0.953%	-0.953%	0.58	6.01	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	102.17	0.193%	0.202%	-1.149%	-1.149%	0.80	7.92	7.85
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.30	98.04	0.267%	0.308%			1.08	9.83	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	115.05	0.312%	0.260%	-1.426%	-1.426%	1.20	10.71	10.59
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.23	102.50	0.713%	0.679%	-1.484%	-1.484%	1.58	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.27	106.51	0.714%	0.514%	-0.110%	-0.110%	1.75	20.93	20.57

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