

Irish Stock Exchange Weekly Bond Index Report



Friday 9 February, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 9-Feb-2018	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 2-Feb-2018	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	114.47	0.15%	-0.05%	-1.16%	-1.16%	14.47%	6.35	6.29	0.95
All Bond Index (Return)	202.54	0.20%	0.02%	-0.78%	-0.78%	102.54%	6.35	6.29	0.95
Under 3 Bond Index (Clean)	84.73	-0.04%	-0.11%	-0.74%	-0.74%	-15.27%	1.67	1.67	-0.41
Under 3 Bond Index (Return)	142.77	0.05%	0.00%	-0.23%	-0.23%	42.77%	1.67	1.67	-0.41
Under 5 Bond Index (Clean)	97.98	0.01%	-0.06%	-0.72%	-0.72%	-2.02%	2.18	2.18	-0.23
Under 5 Bond Index (Return)	168.25	0.08%	0.02%	-0.30%	-0.30%	68.25%	2.18	2.18	-0.23
Under 10 Bond Index (Clean)	109.48	0.04%	-0.09%	-1.05%	-1.05%	9.48%	3.94	3.93	0.34
Under 10 Bond Index (Return)	189.73	0.10%	-0.01%	-0.67%	-0.67%	89.73%	3.94	3.93	0.34
5 Plus Bond Index (Clean)	129.49	0.25%	-0.04%	-1.50%	-1.50%	29.49%	9.48	9.37	1.16
5 Plus Bond Index (Return)	230.13	0.29%	0.02%	-1.15%	-1.15%	130.13%	9.48	9.37	1.16
10 Plus Bond Index (Clean)	139.31	0.50%	0.09%	-1.59%	-1.59%	39.31%	14.58	14.36	1.52
10 Plus Bond Index (Return)	257.12	0.53%	0.14%	-1.24%	-1.24%	157.12%	14.58	14.36	1.52

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.39	1.41	114	104.80	0.00	8,835	9,135	9259
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.63	2.85	236	109.47	0.00	7,180	7,656	7860
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.73	1.84	114	112.57	0.00	6,110	6,765	6878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.71	3.66	297	114.38	0.00	10,780	11,935	12330
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.41	1.56	114	115.97	0.00	7,341	8,399	8514
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.20	0.73	331	103.92	0.00	6,828	7,046	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.33	0.00	121	99.33	0.00	4,000	3,973	3973
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	3.48	326	122.26	0.00	6,383	7,582	7805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.99	3.06	328	121.04	0.00	8,031	9,476	9721
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.98	4.93	333	137.90	0.00	11,490	15,279	15845
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.74	270	102.04	0.00	11,319	11,465	11549
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.77	0.07	30	97.85	0.00	4,800	4,693	4697
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.18	1.78	270	114.95	0.00	9,387	10,623	10790
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.79	1.26	270	103.05	0.00	5,211	5,294	5359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.21	1.95	356	107.16	0.00	8,024	8,442	8598

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	7.10%	20.80%	16.60%	9.30%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	6.00%	17.40%	13.90%	7.80%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	5.30%	15.40%	12.30%	6.90%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	9.30%	27.20%	21.70%	12.10%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	6.60%	19.10%	15.30%	8.50%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	5.50%		12.80%	7.10%		
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	3.10%		7.20%	4.00%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	5.90%			7.70%	10.40%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	7.40%			9.60%	13.00%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	12.00%			15.50%	21.00%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	9.00%			11.60%	15.70%	
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	Yes	No	No	No	Yes	Yes	3.70%				6.40%	16.20%
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.30%				14.60%	36.60%
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	Yes	No	No	No	Yes	Yes	4.10%				7.30%	18.20%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	6.60%				11.60%	29.10%
									100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Feb-2018	Week to Date 2-Feb-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.39	-0.06%	-0.13%	-0.62%	-0.62%	-0.49	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.63	-0.04%	-0.09%	-0.59%	-0.59%	-0.51	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.73	-0.05%	-0.12%	-0.77%	-0.77%	-0.46	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	110.71	-0.04%	-0.11%	-0.81%	-0.81%	-0.39	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.41	-0.01%	-0.08%	-0.86%	-0.86%	-0.35	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.20	0.16%	0.06%	-0.69%	-0.69%	0.02	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.33	0.25%	0.22%	-0.55%	-0.55%	0.14	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	0.15%	0.05%	-0.99%	-0.99%	0.19	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	0.12%	-0.06%	-1.28%	-1.28%	0.40	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.98	-0.01%	-0.24%	-1.74%	-1.74%	0.62	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	0.15%	-0.15%	-1.59%	-1.59%	0.84	7.90	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.77	0.18%	-0.17%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.18	0.23%	-0.19%	-2.08%	-2.08%	1.23	10.70	10.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	0.86%	0.47%	-1.86%	-1.86%	1.59	16.40	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.21	0.79%	0.37%	-0.44%	-0.44%	1.76	20.91	20.55

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 09-Feb-2018	Week to Date 2-Feb-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.80	0.03%	-0.02%	-0.13%	-0.13%	-0.49	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	0.03%	0.01%	-0.11%	-0.11%	-0.51	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.57	0.05%	0.01%	-0.16%	-0.16%	-0.46	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	114.38	0.04%	-0.01%	-0.33%	-0.33%	-0.39	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	0.08%	0.03%	-0.35%	-0.35%	-0.35	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	0.17%	0.08%	-0.60%	-0.60%	0.02	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.33	0.25%	0.22%	-0.55%	-0.55%	0.14	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	0.20%	0.13%	-0.60%	-0.60%	0.19	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.04	0.17%	0.01%	-0.93%	-0.93%	0.40	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.90	0.07%	-0.14%	-1.24%	-1.24%	0.62	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.04	0.17%	-0.12%	-1.47%	-1.47%	0.84	7.90	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.85	0.20%	-0.15%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.95	0.26%	-0.13%	-1.81%	-1.81%	1.23	10.70	10.57

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.05	0.89%	0.50%	-1.66%	-1.66%	1.59	16.40	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.16	0.81%	0.41%	-0.21%	-0.21%	1.76	20.91	20.55