

# Irish Stock Exchange Daily Bond Index Report

Thursday 8 February, 2018

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## Bond Indices Performance

Index	Close Value 08-Feb-2018	Previous Close Value 07-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.24	114.68	-0.379%	-0.25%	-1.36%	-1.36%	14.24%	6.28	6.22	0.97
All Bond Index (Return)	202.13	202.87	-0.364%	-0.18%	-0.98%	-0.98%	102.13%	6.28	6.22	0.97
Under 3 Bond Index (Clean)	84.71	84.78	-0.086%	-0.14%	-0.77%	-0.77%	-15.30%	1.67	1.68	-0.39
Under 3 Bond Index (Return)	142.71	142.81	-0.073%	-0.05%	-0.28%	-0.28%	42.71%	1.67	1.68	-0.39
Under 5 Bond Index (Clean)	97.92	98.03	-0.112%	-0.12%	-0.77%	-0.77%	-2.08%	2.18	2.18	-0.20
Under 5 Bond Index (Return)	168.14	168.31	-0.100%	-0.04%	-0.36%	-0.36%	68.14%	2.18	2.18	-0.20
Under 10 Bond Index (Clean)	109.35	109.65	-0.271%	-0.21%	-1.17%	-1.17%	9.35%	3.94	3.93	0.37
Under 10 Bond Index (Return)	189.49	189.98	-0.256%	-0.14%	-0.79%	-0.79%	89.49%	3.94	3.93	0.37
5 Plus Bond Index (Clean)	129.09	129.85	-0.585%	-0.35%	-1.81%	-1.81%	29.09%	9.42	9.31	1.18
5 Plus Bond Index (Return)	229.42	230.73	-0.566%	-0.29%	-1.46%	-1.46%	129.42%	9.42	9.31	1.18
10 Plus Bond Index (Clean)	138.65	139.72	-0.766%	-0.38%	-2.06%	-2.06%	38.65%	14.66	14.44	1.55
10 Plus Bond Index (Return)	255.91	257.84	-0.750%	-0.34%	-1.71%	-1.71%	155.91%	14.66	14.44	1.55

## 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	103.39	1.39	113	104.79	0.00	8,835	9,135	9258
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.59	2.83	235	109.43	0.00	7,180	7,653	7857
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.69	1.83	113	112.52	0.00	6,110	6,763	6875
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.66	3.65	296	114.31	0.00	10,780	11,929	12323
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.34	1.55	113	115.89	0.00	7,341	8,394	8508
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.06	0.72	330	103.79	0.00	6,828	7,037	7086
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.19	0.00	120	99.19	0.00	4,000	3,968	3968
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.61	3.47	325	122.08	0.00	6,383	7,571	7793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.78	3.05	327	120.82	0.00	8,031	9,459	9703
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.75	4.91	332	137.66	0.00	11,490	15,253	15817
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.01	0.74	269	101.75	0.00	11,319	11,433	11516
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.47	0.07	29	97.54	0.00	4,800	3,899	3902
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.81	1.77	269	114.58	0.00	9,387	10,589	10755
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.24	1.25	269	102.49	0.00	5,201	4,809	4869
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.46	1.95	355	106.40	0.00	8,024	8,382	8538



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Feb-2018	Previous Index Price 07-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	103.39	103.44	-0.048%	-0.128%	-0.622%	-0.622%	-0.47	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.59	106.67	-0.075%	-0.126%	-0.618%	-0.618%	-0.47	1.31	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.69	110.80	-0.096%	-0.158%	-0.799%	-0.799%	-0.43	1.63	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	110.66	110.76	-0.092%	-0.162%	-0.856%	-0.856%	-0.37	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.34	114.48	-0.121%	-0.140%	-0.914%	-0.914%	-0.32	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.06	103.28	-0.205%	-0.065%	-0.822%	-0.822%	0.05	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.19	99.42	-0.234%	0.072%	-0.692%	-0.692%	0.17	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.98	-0.312%	-0.095%	-1.133%	-1.133%	0.23	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.78	118.23	-0.379%	-0.238%	-1.460%	-1.460%	0.44	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.75	133.40	-0.492%	-0.413%	-1.906%	-1.906%	0.65	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	101.63	-0.616%	-0.433%	-1.870%	-1.870%	0.87	7.91	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.47	98.23	-0.773%	-0.484%			1.16	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.81	113.64	-0.731%	-0.510%	-2.391%	-2.391%	1.26	10.70	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.24	101.98	-0.729%	-0.078%	-2.396%	-2.396%	1.62	16.40	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.46	105.33	-0.828%	-0.345%	-1.145%	-1.145%	1.79	20.89	20.52

Return Price Performance			Index Price 08-Feb-2018	Previous Index Price 07-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	104.79	104.83	-0.036%	-0.032%	-0.135%	-0.135%	-0.47	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.43	109.50	-0.062%	-0.034%	-0.153%	-0.153%	-0.47	1.31	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.52	112.61	-0.079%	-0.040%	-0.202%	-0.202%	-0.43	1.63	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	114.31	114.40	-0.079%	-0.072%	-0.392%	-0.392%	-0.37	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.89	116.02	-0.108%	-0.043%	-0.424%	-0.424%	-0.32	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	104.00	-0.202%	-0.048%	-0.731%	-0.731%	0.05	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.19	99.42	-0.234%	0.072%	-0.692%	-0.692%	0.17	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.08	122.44	-0.294%	-0.022%	-0.748%	-0.748%	0.23	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.82	121.26	-0.362%	-0.171%	-1.116%	-1.116%	0.44	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.66	138.30	-0.463%	-0.313%	-1.412%	-1.412%	0.65	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.75	102.37	-0.609%	-0.408%	-1.751%	-1.751%	0.87	7.91	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.54	98.30	-0.769%	-0.463%			1.16	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.58	115.41	-0.714%	-0.456%	-2.130%	-2.130%	1.26	10.70	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.49	103.23	-0.715%	-0.041%	-2.188%	-2.188%	1.62	16.40	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	107.27	-0.808%	-0.298%	-0.917%	-0.917%	1.79	20.89	20.52

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