

Irish Stock Exchange Daily Bond Index Report

Wednesday 14 February, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Feb-2018	Previous Close Value 13-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.22	114.37	-0.133%	-0.27%	-1.38%	-1.38%	14.22%	6.32	6.26	0.98
All Bond Index (Return)	202.19	202.44	-0.123%	-0.15%	-0.95%	-0.95%	102.19%	6.32	6.26	0.98
Under 3 Bond Index (Clean)	84.72	84.75	-0.037%	-0.13%	-0.75%	-0.75%	-15.28%	1.66	1.67	-0.43
Under 3 Bond Index (Return)	142.83	142.87	-0.024%	0.04%	-0.19%	-0.19%	42.83%	1.66	1.67	-0.43
Under 5 Bond Index (Clean)	97.95	98.00	-0.055%	-0.09%	-0.75%	-0.75%	-2.05%	2.17	2.17	-0.23
Under 5 Bond Index (Return)	168.28	168.36	-0.045%	0.04%	-0.28%	-0.28%	68.28%	2.17	2.17	-0.23
Under 10 Bond Index (Clean)	109.38	109.49	-0.099%	-0.18%	-1.14%	-1.14%	9.38%	3.93	3.92	0.36
Under 10 Bond Index (Return)	189.64	189.80	-0.088%	-0.06%	-0.71%	-0.71%	89.64%	3.93	3.92	0.36
5 Plus Bond Index (Clean)	129.03	129.27	-0.192%	-0.40%	-1.86%	-1.86%	29.03%	9.45	9.34	1.19
5 Plus Bond Index (Return)	229.40	229.81	-0.181%	-0.30%	-1.47%	-1.47%	129.40%	9.45	9.34	1.19
10 Plus Bond Index (Clean)	138.41	138.76	-0.251%	-0.55%	-2.22%	-2.22%	38.41%	14.54	14.32	1.56
10 Plus Bond Index (Return)	255.55	256.17	-0.243%	-0.48%	-1.85%	-1.85%	155.55%	14.54	14.32	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	103.32	1.47	119	104.79	0.00	8,835	9,128	9258
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.61	2.91	241	109.52	0.00	7,180	7,655	7863
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.72	1.92	119	112.64	0.00	6,110	6,765	6882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.72	3.72	302	114.44	0.00	10,780	11,936	12337
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.41	1.63	119	116.04	0.00	7,341	8,399	8519
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.14	0.74	336	103.88	0.00	6,828	7,042	7093
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.20	0.00	126	99.20	0.00	4,000	3,968	3968
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.58	3.54	331	122.12	0.00	6,383	7,569	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.79	3.10	333	120.89	0.00	8,031	9,459	9709
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.76	5.00	338	137.76	0.00	11,490	15,254	15829
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.11	0.75	275	101.86	0.00	11,319	11,444	11529
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.60	0.09	35	97.68	0.00	4,800	4,685	4689
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.74	1.81	275	114.55	0.00	9,387	10,582	10752
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.02	1.28	275	102.30	0.00	5,211	5,264	5331
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.00	1.98	361	105.98	0.00	8,024	8,345	8504

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Bond Index Constituent

Clean Price Performance			Index Price 14-Feb-2018	Previous Index Price 13-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	103.32	103.35	-0.031%	-0.199%	-0.693%	-0.693%	-0.44	0.67	0.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.61	106.64	-0.024%	-0.108%	-0.600%	-0.600%	-0.52	1.29	1.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.72	110.75	-0.027%	-0.134%	-0.776%	-0.776%	-0.48	1.62	1.62
IE0034074488	3407448	4.5 Treas Bnd 2020	110.72	110.76	-0.039%	-0.108%	-0.802%	-0.802%	-0.41	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.41	114.48	-0.059%	-0.082%	-0.857%	-0.857%	-0.36	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.14	103.26	-0.114%	0.013%	-0.745%	-0.745%	0.03	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.20	99.36	-0.160%	0.082%	-0.682%	-0.682%	0.17	4.67	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.58	118.77	-0.162%	-0.117%	-1.155%	-1.155%	0.22	4.61	4.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.79	117.99	-0.172%	-0.229%	-1.451%	-1.451%	0.43	5.50	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.76	132.95	-0.145%	-0.405%	-1.898%	-1.898%	0.64	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.11	101.25	-0.142%	-0.335%	-1.774%	-1.774%	0.86	7.90	7.83
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.60	97.75	-0.157%	-0.355%			1.15	9.81	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.74	112.94	-0.179%	-0.574%	-2.455%	-2.455%	1.27	10.69	10.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.02	101.30	-0.282%	-0.297%	-2.610%	-2.610%	1.64	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.00	104.39	-0.375%	-0.783%	-1.579%	-1.579%	1.81	20.86	20.49

Return Price Performance			Index Price 14-Feb-2018	Previous Index Price 13-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	104.81	-0.019%	-0.032%	-0.135%	-0.135%	-0.44	0.67	0.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.52	109.53	-0.013%	0.049%	-0.070%	-0.070%	-0.52	1.29	1.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.64	112.65	-0.012%	0.069%	-0.093%	-0.093%	-0.48	1.62	1.62
IE0034074488	3407448	4.5 Treas Bnd 2020	114.44	114.47	-0.027%	0.045%	-0.275%	-0.275%	-0.41	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.04	116.09	-0.046%	0.085%	-0.296%	-0.296%	-0.36	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	104.00	-0.112%	0.041%	-0.642%	-0.642%	0.03	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.20	99.36	-0.160%	0.082%	-0.682%	-0.682%	0.17	4.67	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.12	122.30	-0.148%	0.009%	-0.717%	-0.717%	0.22	4.61	4.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.89	121.08	-0.160%	-0.116%	-1.061%	-1.061%	0.43	5.50	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.76	137.94	-0.129%	-0.240%	-1.341%	-1.341%	0.64	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.86	102.00	-0.139%	-0.296%	-1.640%	-1.640%	0.86	7.90	7.83
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.68	97.83	-0.154%	-0.320%			1.15	9.81	9.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.55	114.74	-0.171%	-0.486%	-2.159%	-2.159%	1.27	10.69	10.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.30	102.58	-0.274%	-0.230%	-2.373%	-2.373%	1.64	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.98	106.36	-0.363%	-0.697%	-1.314%	-1.314%	1.81	20.86	20.49

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