

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 February, 2018

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## Bond Indices Performance

Index	Close Value 15-Feb-2018	Previous Close Value 14-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.11	114.22	-0.095%	-0.36%	-1.47%	-1.47%	14.11%	6.33	6.27	1.00
All Bond Index (Return)	202.01	202.19	-0.086%	-0.24%	-1.04%	-1.04%	102.01%	6.33	6.27	1.00
Under 3 Bond Index (Clean)	84.68	84.72	-0.048%	-0.17%	-0.80%	-0.80%	-15.32%	1.65	1.66	-0.42
Under 3 Bond Index (Return)	142.78	142.83	-0.035%	0.01%	-0.22%	-0.22%	42.78%	1.65	1.66	-0.42
Under 5 Bond Index (Clean)	97.90	97.95	-0.050%	-0.14%	-0.80%	-0.80%	-2.10%	2.16	2.17	-0.22
Under 5 Bond Index (Return)	168.21	168.28	-0.039%	0.01%	-0.32%	-0.32%	68.21%	2.16	2.17	-0.22
Under 10 Bond Index (Clean)	109.30	109.38	-0.070%	-0.25%	-1.21%	-1.21%	9.30%	3.92	3.91	0.37
Under 10 Bond Index (Return)	189.52	189.64	-0.060%	-0.12%	-0.77%	-0.77%	89.52%	3.92	3.91	0.37
5 Plus Bond Index (Clean)	128.86	129.03	-0.130%	-0.53%	-1.98%	-1.98%	28.86%	9.49	9.37	1.21
5 Plus Bond Index (Return)	229.12	229.40	-0.121%	-0.42%	-1.59%	-1.59%	129.12%	9.49	9.37	1.21
10 Plus Bond Index (Clean)	138.16	138.41	-0.182%	-0.73%	-2.40%	-2.40%	38.16%	14.64	14.42	1.57
10 Plus Bond Index (Return)	255.11	255.55	-0.175%	-0.65%	-2.02%	-2.02%	155.11%	14.64	14.42	1.57

## 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	103.28	1.48	120	104.76	0.00	8,835	9,125	9256
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.57	2.92	242	109.49	0.00	7,180	7,652	7861
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.66	1.94	120	112.60	0.00	6,110	6,761	6880
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.66	3.74	303	114.40	0.00	10,780	11,929	12332
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.34	1.64	120	115.99	0.00	7,341	8,394	8515
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.74	337	103.83	0.00	6,828	7,039	7089
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.13	0.00	127	99.13	0.00	4,000	3,965	3965
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.48	3.55	332	122.03	0.00	6,383	7,563	7790
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.69	3.11	334	120.80	0.00	8,031	9,451	9701
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.61	5.02	339	137.63	0.00	11,490	15,237	15814
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.01	0.76	276	101.77	0.00	11,319	11,433	11519
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.46	0.09	36	97.55	0.00	4,800	4,678	4682
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.55	1.82	276	114.36	0.00	9,387	10,564	10735
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.78	1.29	276	102.07	0.00	5,211	5,252	5319
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.81	1.98	362	105.79	0.00	8,024	8,329	8489



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Feb-2018	Previous Index Price 14-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	103.28	103.32	-0.036%	-0.235%	-0.729%	-0.729%	-0.45	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.57	106.61	-0.038%	-0.146%	-0.639%	-0.639%	-0.52	1.29	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.66	110.72	-0.053%	-0.188%	-0.829%	-0.829%	-0.48	1.61	1.62
IE0034074488	3407448	4.5 Treas Bnd 2020	110.66	110.72	-0.053%	-0.161%	-0.855%	-0.855%	-0.41	2.04	2.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.34	114.41	-0.058%	-0.140%	-0.914%	-0.914%	-0.36	2.53	2.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.14	-0.049%	-0.037%	-0.794%	-0.794%	0.04	3.99	3.99
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.13	99.20	-0.075%	0.007%	-0.756%	-0.756%	0.19	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.48	118.58	-0.083%	-0.200%	-1.237%	-1.237%	0.24	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.69	117.79	-0.087%	-0.316%	-1.537%	-1.537%	0.44	5.49	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.61	132.76	-0.109%	-0.514%	-2.005%	-2.005%	0.66	5.98	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.01	101.11	-0.093%	-0.428%	-1.865%	-1.865%	0.87	7.89	7.82
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.46	97.60	-0.144%	-0.499%			1.17	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.55	112.74	-0.169%	-0.743%	-2.620%	-2.620%	1.29	10.68	10.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.78	101.02	-0.235%	-0.531%	-2.838%	-2.838%	1.65	16.37	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.81	104.00	-0.186%	-0.967%	-1.762%	-1.762%	1.82	21.25	20.87

Return Price Performance			Index Price 15-Feb-2018	Previous Index Price 14-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	104.76	104.79	-0.024%	-0.056%	-0.159%	-0.159%	-0.45	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.52	-0.026%	0.023%	-0.097%	-0.097%	-0.52	1.29	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.60	112.64	-0.038%	0.031%	-0.131%	-0.131%	-0.48	1.61	1.62
IE0034074488	3407448	4.5 Treas Bnd 2020	114.40	114.44	-0.040%	0.005%	-0.315%	-0.315%	-0.41	2.04	2.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	116.04	-0.045%	0.040%	-0.341%	-0.341%	-0.36	2.53	2.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.88	-0.046%	-0.005%	-0.688%	-0.688%	0.04	3.99	3.99
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.13	99.20	-0.075%	0.007%	-0.756%	-0.756%	0.19	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.03	122.12	-0.073%	-0.064%	-0.789%	-0.789%	0.24	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.80	120.89	-0.078%	-0.193%	-1.138%	-1.138%	0.44	5.49	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.63	137.76	-0.095%	-0.335%	-1.435%	-1.435%	0.66	5.98	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.77	101.86	-0.089%	-0.385%	-1.728%	-1.728%	0.87	7.89	7.82
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.55	97.68	-0.141%	-0.461%			1.17	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.36	114.55	-0.161%	-0.645%	-2.316%	-2.316%	1.29	10.68	10.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.07	102.30	-0.228%	-0.457%	-2.596%	-2.596%	1.65	16.37	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	105.98	-0.176%	-0.872%	-1.488%	-1.488%	1.82	21.25	20.87

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