

Irish Stock Exchange Daily Bond Index Report

Friday 16 February, 2018

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Bond Indices Performance

Index	Close Value 16-Feb-2018	Previous Close Value 15-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.35	114.11	0.209%	-0.15%	-1.26%	-1.26%	14.35%	6.35	6.29	0.96
All Bond Index (Return)	202.45	202.01	0.214%	-0.02%	-0.83%	-0.83%	102.45%	6.35	6.29	0.96
Under 3 Bond Index (Clean)	84.69	84.68	0.015%	-0.16%	-0.78%	-0.78%	-15.31%	1.65	1.65	-0.44
Under 3 Bond Index (Return)	142.82	142.78	0.027%	0.03%	-0.20%	-0.20%	42.82%	1.65	1.65	-0.44
Under 5 Bond Index (Clean)	97.93	97.90	0.032%	-0.11%	-0.76%	-0.76%	-2.07%	2.16	2.16	-0.24
Under 5 Bond Index (Return)	168.28	168.21	0.041%	0.05%	-0.28%	-0.28%	68.28%	2.16	2.16	-0.24
Under 10 Bond Index (Clean)	109.41	109.30	0.102%	-0.15%	-1.11%	-1.11%	9.41%	3.92	3.91	0.34
Under 10 Bond Index (Return)	189.73	189.52	0.109%	-0.01%	-0.66%	-0.66%	89.73%	3.92	3.91	0.34
5 Plus Bond Index (Clean)	129.30	128.86	0.345%	-0.19%	-1.65%	-1.65%	29.30%	9.50	9.39	1.17
5 Plus Bond Index (Return)	229.91	229.12	0.344%	-0.08%	-1.25%	-1.25%	129.91%	9.50	9.39	1.17
10 Plus Bond Index (Clean)	138.96	138.16	0.576%	-0.16%	-1.84%	-1.84%	38.96%	14.66	14.44	1.53
10 Plus Bond Index (Return)	256.57	255.11	0.573%	-0.08%	-1.45%	-1.45%	156.57%	14.66	14.44	1.53

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	103.30	1.49	121	104.79	0.00	8,835	9,127	9259
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.57	2.93	243	109.50	0.00	7,180	7,652	7862
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.67	1.96	121	112.62	0.00	6,110	6,762	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.68	3.75	304	114.43	0.00	10,780	11,932	12336
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.37	1.66	121	116.03	0.00	7,341	8,396	8518
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.18	0.74	338	103.92	0.00	6,828	7,045	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.24	0.00	128	99.24	0.00	4,000	3,970	3970
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.61	3.56	333	122.17	0.00	6,383	7,572	7799
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.87	3.12	335	120.99	0.00	8,031	9,466	9717
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.86	5.03	340	137.89	0.00	11,490	15,266	15844
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.76	277	102.06	0.00	11,319	11,465	11551
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.87	0.09	37	97.96	0.00	4,800	4,698	4702
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.06	1.82	277	114.88	0.00	9,387	10,612	10783
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.41	1.29	277	102.70	0.00	5,211	5,284	5351
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.63	1.99	363	106.62	0.00	8,024	8,395	8555

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Bond Index Constituent

Clean Price Performance			Index Price 16-Feb-2018	Previous Index Price 15-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	103.30	103.28	0.018%	-0.216%	-0.710%	-0.710%	-0.50	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.57	106.57	0.002%	-0.144%	-0.637%	-0.637%	-0.54	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.67	110.66	0.009%	-0.179%	-0.820%	-0.820%	-0.49	1.61	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	110.68	110.66	0.018%	-0.143%	-0.837%	-0.837%	-0.42	2.04	2.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.37	114.34	0.025%	-0.114%	-0.889%	-0.889%	-0.37	2.53	2.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.18	103.09	0.086%	0.049%	-0.708%	-0.708%	0.02	3.99	3.99
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.24	99.13	0.115%	0.122%	-0.642%	-0.642%	0.16	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.48	0.111%	-0.090%	-1.128%	-1.128%	0.21	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.87	117.69	0.157%	-0.159%	-1.382%	-1.382%	0.41	5.49	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.86	132.61	0.187%	-0.328%	-1.822%	-1.822%	0.63	5.98	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.01	0.280%	-0.149%	-1.590%	-1.590%	0.84	7.89	7.82
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.87	97.46	0.422%	-0.080%			1.12	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.06	112.55	0.453%	-0.293%	-2.179%	-2.179%	1.24	10.68	10.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.41	100.78	0.619%	0.085%	-2.237%	-2.237%	1.61	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.63	103.81	0.793%	-0.182%	-0.983%	-0.983%	1.78	21.27	20.90

Return Price Performance			Index Price 16-Feb-2018	Previous Index Price 15-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	104.76	0.031%	-0.026%	-0.129%	-0.129%	-0.50	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.49	0.013%	0.036%	-0.084%	-0.084%	-0.54	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62	112.60	0.023%	0.054%	-0.108%	-0.108%	-0.49	1.61	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	114.43	114.40	0.028%	0.033%	-0.288%	-0.288%	-0.42	2.04	2.05
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	115.99	0.037%	0.077%	-0.304%	-0.304%	-0.37	2.53	2.54
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.83	0.088%	0.083%	-0.601%	-0.601%	0.02	3.99	3.99
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.24	99.13	0.115%	0.122%	-0.642%	-0.642%	0.16	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.17	122.03	0.116%	0.052%	-0.674%	-0.674%	0.21	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.99	120.80	0.161%	-0.032%	-0.978%	-0.978%	0.41	5.49	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.89	137.63	0.191%	-0.145%	-1.246%	-1.246%	0.63	5.98	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	101.77	0.281%	-0.105%	-1.451%	-1.451%	0.84	7.89	7.82
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.96	97.55	0.423%	-0.040%			1.12	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	114.36	0.451%	-0.197%	-1.876%	-1.876%	1.24	10.68	10.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	102.07	0.616%	0.156%	-1.995%	-1.995%	1.61	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.62	105.79	0.783%	-0.097%	-0.717%	-0.717%	1.78	21.27	20.90

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