

Irish Stock Exchange Daily Bond Index Report

Monday 19 February, 2018

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Bond Indices Performance

Index	Close Value 19-Feb-2018	Previous Close Value 16-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.08	114.35	-0.242%	-0.40%	-1.50%	-1.50%	14.08%	6.32	6.26	1.00
All Bond Index (Return)	202.01	202.45	-0.213%	-0.24%	-1.04%	-1.04%	102.01%	6.32	6.26	1.00
Under 3 Bond Index (Clean)	84.67	84.69	-0.022%	-0.18%	-0.81%	-0.81%	-15.33%	1.64	1.65	-0.43
Under 3 Bond Index (Return)	142.84	142.82	0.013%	0.05%	-0.18%	-0.18%	42.84%	1.64	1.65	-0.43
Under 5 Bond Index (Clean)	97.90	97.93	-0.035%	-0.15%	-0.80%	-0.80%	-2.11%	2.15	2.16	-0.23
Under 5 Bond Index (Return)	168.27	168.28	-0.005%	0.04%	-0.28%	-0.28%	68.27%	2.15	2.16	-0.23
Under 10 Bond Index (Clean)	109.29	109.41	-0.112%	-0.26%	-1.22%	-1.22%	9.29%	3.92	3.90	0.37
Under 10 Bond Index (Return)	189.57	189.73	-0.083%	-0.09%	-0.75%	-0.75%	89.57%	3.92	3.90	0.37
5 Plus Bond Index (Clean)	128.79	129.30	-0.398%	-0.58%	-2.04%	-2.04%	28.79%	9.47	9.36	1.21
5 Plus Bond Index (Return)	229.05	229.91	-0.371%	-0.45%	-1.62%	-1.62%	129.05%	9.47	9.36	1.21
10 Plus Bond Index (Clean)	138.01	138.96	-0.685%	-0.84%	-2.51%	-2.51%	38.01%	14.63	14.40	1.58
10 Plus Bond Index (Return)	254.87	256.57	-0.661%	-0.74%	-2.11%	-2.11%	154.87%	14.63	14.40	1.58

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	103.29	1.53	124	104.82	0.00	8,835	9,125	9260
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.56	2.97	246	109.52	0.00	7,180	7,651	7864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.65	2.00	124	112.65	0.00	6,110	6,760	6883
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.66	3.79	307	114.44	0.00	10,780	11,929	12337
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.33	1.70	124	116.03	0.00	7,341	8,393	8518
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.10	0.75	341	103.85	0.00	6,828	7,040	7091
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.14	0.00	131	99.14	0.00	4,000	3,966	3966
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.44	3.59	336	122.03	0.00	6,383	7,561	7790
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.63	3.15	338	120.78	0.00	8,031	9,447	9700
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.58	5.08	343	137.65	0.00	11,490	15,233	15816
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.04	0.77	280	101.81	0.00	11,319	11,437	11524
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.54	0.10	40	97.64	0.00	4,800	4,682	4686
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.50	1.84	280	114.34	0.00	9,387	10,560	10733
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.64	1.30	280	101.94	0.00	5,211	5,244	5312
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.50	0.01	1	103.51	2.00	8,024	8,305	8466

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Bond Index Constituent

Clean Price Performance			Index Price 19-Feb-2018	Previous Index Price 16-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	103.29	103.30	-0.015%	-0.232%	-0.726%	-0.726%	-0.49	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.56	106.57	-0.017%	-0.161%	-0.654%	-0.654%	-0.53	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.65	110.67	-0.018%	-0.197%	-0.838%	-0.838%	-0.49	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	110.66	110.68	-0.021%	-0.164%	-0.857%	-0.857%	-0.42	2.04	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.33	114.37	-0.039%	-0.154%	-0.928%	-0.928%	-0.36	2.53	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.10	103.18	-0.077%	-0.027%	-0.784%	-0.784%	0.04	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.14	99.24	-0.099%	0.023%	-0.740%	-0.740%	0.19	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.44	118.61	-0.145%	-0.235%	-1.271%	-1.271%	0.24	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.63	117.87	-0.202%	-0.361%	-1.581%	-1.581%	0.45	5.48	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.58	132.86	-0.214%	-0.541%	-2.031%	-2.031%	0.66	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	101.30	-0.249%	-0.397%	-1.835%	-1.835%	0.87	7.88	7.81
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.54	97.87	-0.338%	-0.418%			1.16	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.50	113.06	-0.491%	-0.782%	-2.659%	-2.659%	1.29	10.67	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.64	101.41	-0.756%	-0.672%	-2.976%	-2.976%	1.66	16.36	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.50	104.63	-1.079%	-1.259%	-2.052%	-2.052%	1.83	21.23	20.85

Return Price Performance			Index Price 19-Feb-2018	Previous Index Price 16-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	104.82	104.79	0.020%	-0.006%	-0.109%	-0.109%	-0.49	0.66	0.66
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.52	109.50	0.016%	0.052%	-0.068%	-0.068%	-0.53	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.65	112.62	0.025%	0.079%	-0.083%	-0.083%	-0.49	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	114.44	114.43	0.012%	0.045%	-0.275%	-0.275%	-0.42	2.04	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	116.03	-0.003%	0.073%	-0.308%	-0.308%	-0.36	2.53	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	103.92	-0.070%	0.013%	-0.670%	-0.670%	0.04	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.14	99.24	-0.099%	0.023%	-0.740%	-0.740%	0.19	4.66	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.03	122.17	-0.115%	-0.062%	-0.788%	-0.788%	0.24	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	120.99	-0.174%	-0.207%	-1.151%	-1.151%	0.45	5.48	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.65	137.89	-0.173%	-0.318%	-1.417%	-1.417%	0.66	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.81	102.06	-0.239%	-0.344%	-1.687%	-1.687%	0.87	7.88	7.81
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.64	97.96	-0.330%	-0.369%			1.16	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.34	114.88	-0.466%	-0.662%	-2.333%	-2.333%	1.29	10.67	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.94	102.70	-0.733%	-0.578%	-2.714%	-2.714%	1.66	16.36	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.51	106.62	-2.920%	-3.013%	-3.616%	-3.616%	1.83	21.23	20.85

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