

# Irish Stock Exchange Daily Bond Index Report

Wednesday 21 February, 2018

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## Bond Indices Performance

Index	Close Value 21-Feb-2018	Previous Close Value 20-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.03	114.13	-0.082%	-0.43%	-1.54%	-1.54%	14.03%	6.30	6.23	1.00
All Bond Index (Return)	201.97	202.12	-0.073%	-0.26%	-1.06%	-1.06%	101.97%	6.30	6.23	1.00
Under 3 Bond Index (Clean)	84.66	84.69	-0.027%	-0.19%	-0.82%	-0.82%	-15.34%	1.64	1.65	-0.44
Under 3 Bond Index (Return)	142.86	142.88	-0.015%	0.06%	-0.17%	-0.17%	42.86%	1.64	1.65	-0.44
Under 5 Bond Index (Clean)	97.89	97.92	-0.027%	-0.15%	-0.80%	-0.80%	-2.11%	2.15	2.15	-0.24
Under 5 Bond Index (Return)	168.31	168.33	-0.016%	0.06%	-0.26%	-0.26%	68.31%	2.15	2.15	-0.24
Under 10 Bond Index (Clean)	109.29	109.33	-0.038%	-0.27%	-1.23%	-1.23%	9.29%	3.91	3.90	0.37
Under 10 Bond Index (Return)	189.60	189.65	-0.027%	-0.08%	-0.73%	-0.73%	89.60%	3.91	3.90	0.37
5 Plus Bond Index (Clean)	128.71	128.87	-0.125%	-0.65%	-2.10%	-2.10%	28.71%	9.44	9.32	1.21
5 Plus Bond Index (Return)	228.94	229.21	-0.116%	-0.50%	-1.66%	-1.66%	128.94%	9.44	9.32	1.21
10 Plus Bond Index (Clean)	137.80	138.13	-0.238%	-0.99%	-2.65%	-2.65%	37.80%	14.58	14.35	1.59
10 Plus Bond Index (Return)	254.53	255.12	-0.232%	-0.87%	-2.24%	-2.24%	154.53%	14.58	14.35	1.59

## 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	103.25	1.55	126	104.80	0.00	8,835	9,122	9259
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.54	2.99	248	109.53	0.00	7,180	7,649	7864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.63	2.04	126	112.66	0.00	6,110	6,759	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.67	3.81	309	114.48	0.00	10,780	11,930	12341
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.33	1.73	126	116.06	0.00	7,341	8,393	8520
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.16	0.75	343	103.91	0.00	6,828	7,044	7095
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.15	0.00	133	99.15	0.00	4,000	3,966	3966
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.47	3.61	338	122.08	0.00	6,383	7,562	7793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.61	3.17	340	120.78	0.00	8,031	9,445	9699
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.53	5.10	345	137.64	0.00	11,490	15,228	15815
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.05	0.77	282	101.83	0.00	11,319	11,438	11526
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.53	0.10	42	97.64	0.00	4,800	4,681	4686
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.44	1.85	282	114.29	0.00	9,387	10,554	10728
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.48	1.31	282	101.79	0.00	5,211	5,236	5304
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.16	0.02	3	103.18	0.00	8,024	8,277	8279



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Feb-2018	Previous Index Price 20-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	103.25	103.27	-0.021%	-0.267%	-0.760%	-0.760%	-0.48	0.65	0.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.54	106.57	-0.032%	-0.179%	-0.671%	-0.671%	-0.54	1.28	1.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.63	110.65	-0.025%	-0.216%	-0.857%	-0.857%	-0.50	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	110.67	110.70	-0.026%	-0.155%	-0.848%	-0.848%	-0.43	2.03	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.33	114.37	-0.032%	-0.152%	-0.926%	-0.926%	-0.37	2.52	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.16	103.18	-0.017%	0.028%	-0.729%	-0.729%	0.02	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.15	99.18	-0.030%	0.031%	-0.732%	-0.732%	0.18	4.65	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.47	118.51	-0.033%	-0.211%	-1.248%	-1.248%	0.23	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.61	117.67	-0.054%	-0.380%	-1.601%	-1.601%	0.45	5.48	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.53	132.60	-0.054%	-0.573%	-2.063%	-2.063%	0.66	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.05	101.11	-0.055%	-0.387%	-1.825%	-1.825%	0.87	7.88	7.81
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.53	97.60	-0.071%	-0.423%			1.16	9.79	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.44	112.59	-0.140%	-0.841%	-2.717%	-2.717%	1.29	10.66	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.48	100.74	-0.257%	-0.828%	-3.128%	-3.128%	1.67	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.16	103.62	-0.445%	-1.585%	-2.374%	-2.374%	1.85	21.22	20.83

Return Price Performance			Index Price 21-Feb-2018	Previous Index Price 20-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	104.80	104.81	-0.010%	-0.017%	-0.120%	-0.120%	-0.48	0.65	0.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.55	-0.020%	0.058%	-0.062%	-0.062%	-0.54	1.28	1.28
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.66	112.67	-0.011%	0.090%	-0.073%	-0.073%	-0.50	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.49	-0.014%	0.076%	-0.245%	-0.245%	-0.43	2.03	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.08	-0.020%	0.098%	-0.283%	-0.283%	-0.37	2.52	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.93	-0.015%	0.072%	-0.611%	-0.611%	0.02	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.15	99.18	-0.030%	0.031%	-0.732%	-0.732%	0.18	4.65	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.08	122.11	-0.023%	-0.021%	-0.747%	-0.747%	0.23	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	120.83	-0.045%	-0.210%	-1.154%	-1.154%	0.45	5.48	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.64	137.69	-0.041%	-0.328%	-1.427%	-1.427%	0.66	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.83	101.88	-0.052%	-0.328%	-1.672%	-1.672%	0.87	7.88	7.81
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.64	97.70	-0.068%	-0.369%			1.16	9.79	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.29	114.44	-0.133%	-0.709%	-2.379%	-2.379%	1.29	10.66	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	102.05	-0.250%	-0.724%	-2.856%	-2.856%	1.67	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.18	103.63	-0.440%	-3.323%	-3.923%	-3.923%	1.85	21.22	20.83

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