

Irish Stock Exchange Daily Bond Index Report

Thursday 22 February, 2018

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Bond Indices Performance

Index	Close Value 22-Feb-2018	Previous Close Value 21-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.98	114.03	-0.047%	-0.48%	-1.58%	-1.58%	13.98%	6.28	6.22	1.00
All Bond Index (Return)	201.90	201.97	-0.038%	-0.29%	-1.10%	-1.10%	101.90%	6.28	6.22	1.00
Under 3 Bond Index (Clean)	84.65	84.66	-0.018%	-0.21%	-0.84%	-0.84%	-15.35%	1.63	1.64	-0.46
Under 3 Bond Index (Return)	142.85	142.86	-0.006%	0.05%	-0.18%	-0.18%	42.85%	1.63	1.64	-0.46
Under 5 Bond Index (Clean)	97.88	97.89	-0.013%	-0.16%	-0.81%	-0.81%	-2.12%	2.14	2.15	-0.25
Under 5 Bond Index (Return)	168.30	168.31	-0.004%	0.06%	-0.27%	-0.27%	68.30%	2.14	2.15	-0.25
Under 10 Bond Index (Clean)	109.26	109.29	-0.022%	-0.29%	-1.25%	-1.25%	9.26%	3.90	3.89	0.37
Under 10 Bond Index (Return)	189.57	189.60	-0.013%	-0.09%	-0.75%	-0.75%	89.57%	3.90	3.89	0.37
5 Plus Bond Index (Clean)	128.61	128.71	-0.072%	-0.72%	-2.17%	-2.17%	28.61%	9.42	9.31	1.22
5 Plus Bond Index (Return)	228.79	228.94	-0.065%	-0.56%	-1.73%	-1.73%	128.79%	9.42	9.31	1.22
10 Plus Bond Index (Clean)	137.62	137.80	-0.133%	-1.12%	-2.78%	-2.78%	37.62%	14.56	14.34	1.60
10 Plus Bond Index (Return)	254.20	254.53	-0.127%	-1.00%	-2.36%	-2.36%	154.20%	14.56	14.34	1.60

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	103.27	1.57	127	104.84	0.00	8,835	9,124	9262
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.52	3.00	249	109.52	0.00	7,180	7,648	7863
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.60	2.05	127	112.65	0.00	6,110	6,757	6883
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.63	3.82	310	114.45	0.00	10,780	11,926	12338
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.31	1.74	127	116.05	0.00	7,341	8,391	8519
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.75	344	103.92	0.00	6,828	7,044	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.15	0.00	134	99.15	0.00	4,000	3,966	3966
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.45	3.62	339	122.07	0.00	6,383	7,561	7792
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.59	3.18	341	120.77	0.00	8,031	9,444	9699
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.46	5.12	346	137.57	0.00	11,490	15,220	15808
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.03	0.78	283	101.80	0.00	11,319	11,435	11523
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.47	0.11	43	97.58	0.00	4,800	4,679	4684
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.29	1.86	283	114.15	0.00	9,387	10,540	10715
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.29	1.32	283	101.61	0.00	5,211	5,226	5295
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.01	0.02	4	103.03	0.00	8,024	8,265	8267

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Bond Index Constituent

Clean Price Performance			Index Price 22-Feb-2018	Previous Index Price 21-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	103.27	103.25	0.018%	-0.248%	-0.742%	-0.742%	-0.57	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.52	106.54	-0.018%	-0.197%	-0.689%	-0.689%	-0.55	1.27	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.60	110.63	-0.027%	-0.243%	-0.884%	-0.884%	-0.51	1.59	1.60
IE0034074488	3407448	4.5 Treas Bnd 2020	110.63	110.67	-0.039%	-0.194%	-0.887%	-0.887%	-0.43	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.31	114.33	-0.021%	-0.173%	-0.947%	-0.947%	-0.38	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	103.16	0.008%	0.036%	-0.722%	-0.722%	0.02	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.15	99.15	-0.002%	0.029%	-0.734%	-0.734%	0.19	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.45	118.47	-0.014%	-0.226%	-1.262%	-1.262%	0.23	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.59	117.61	-0.014%	-0.395%	-1.615%	-1.615%	0.45	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.46	132.53	-0.058%	-0.631%	-2.120%	-2.120%	0.67	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.03	101.05	-0.027%	-0.414%	-1.852%	-1.852%	0.87	7.87	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.47	97.53	-0.060%	-0.483%			1.16	9.79	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.29	112.44	-0.127%	-0.967%	-2.841%	-2.841%	1.30	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.29	100.48	-0.185%	-1.012%	-3.308%	-3.308%	1.68	16.34	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.01	103.16	-0.148%	-1.731%	-2.519%	-2.519%	1.86	21.20	20.82

Return Price Performance			Index Price 22-Feb-2018	Previous Index Price 21-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	104.84	104.80	0.031%	0.013%	-0.090%	-0.090%	-0.57	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.52	109.53	-0.006%	0.051%	-0.068%	-0.068%	-0.55	1.27	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.65	112.66	-0.012%	0.077%	-0.085%	-0.085%	-0.51	1.59	1.60
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.48	-0.027%	0.049%	-0.272%	-0.272%	-0.43	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.06	-0.009%	0.090%	-0.291%	-0.291%	-0.38	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.91	0.010%	0.082%	-0.602%	-0.602%	0.02	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.15	99.15	-0.002%	0.029%	-0.734%	-0.734%	0.19	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	122.08	-0.006%	-0.027%	-0.753%	-0.753%	0.23	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.77	120.78	-0.007%	-0.216%	-1.161%	-1.161%	0.45	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.57	137.64	-0.045%	-0.373%	-1.472%	-1.472%	0.67	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.80	101.83	-0.025%	-0.352%	-1.696%	-1.696%	0.87	7.87	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.58	97.64	-0.058%	-0.428%			1.16	9.79	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.15	114.29	-0.119%	-0.827%	-2.495%	-2.495%	1.30	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.61	101.79	-0.178%	-0.900%	-3.029%	-3.029%	1.68	16.34	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.03	103.18	-0.142%	-3.460%	-4.060%	-4.060%	1.86	21.20	20.82

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