

# Irish Stock Exchange Daily Bond Index Report

Friday 23 February, 2018

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## Bond Indices Performance

Index	Close Value 23-Feb-2018	Previous Close Value 22-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.18	113.98	0.175%	-0.30%	-1.41%	-1.41%	14.18%	6.30	6.23	0.98
All Bond Index (Return)	202.26	201.90	0.179%	-0.12%	-0.92%	-0.92%	102.26%	6.30	6.23	0.98
Under 3 Bond Index (Clean)	84.65	84.65	0.006%	-0.20%	-0.83%	-0.83%	-15.35%	1.63	1.64	-0.47
Under 3 Bond Index (Return)	142.88	142.85	0.018%	0.07%	-0.16%	-0.16%	42.88%	1.63	1.64	-0.47
Under 5 Bond Index (Clean)	97.90	97.88	0.020%	-0.14%	-0.79%	-0.79%	-2.10%	2.14	2.14	-0.26
Under 5 Bond Index (Return)	168.35	168.30	0.030%	0.09%	-0.24%	-0.24%	68.35%	2.14	2.14	-0.26
Under 10 Bond Index (Clean)	109.36	109.26	0.085%	-0.21%	-1.16%	-1.16%	9.36%	3.90	3.89	0.34
Under 10 Bond Index (Return)	189.75	189.57	0.092%	0.00%	-0.66%	-0.66%	89.75%	3.90	3.89	0.34
5 Plus Bond Index (Clean)	128.99	128.61	0.291%	-0.43%	-1.89%	-1.89%	28.99%	9.44	9.33	1.19
5 Plus Bond Index (Return)	229.46	228.79	0.292%	-0.27%	-1.44%	-1.44%	129.46%	9.44	9.33	1.19
10 Plus Bond Index (Clean)	138.28	137.62	0.480%	-0.65%	-2.32%	-2.32%	38.28%	14.58	14.36	1.56
10 Plus Bond Index (Return)	255.43	254.20	0.481%	-0.52%	-1.89%	-1.89%	155.43%	14.58	14.36	1.56

## 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	103.20	1.58	128	104.77	0.00	8,835	9,117	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.53	3.01	250	109.54	0.00	7,180	7,649	7865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.63	2.07	128	112.70	0.00	6,110	6,759	6886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.66	3.83	311	114.49	0.00	10,780	11,929	12342
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.34	1.75	128	116.10	0.00	7,341	8,394	8523
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.25	0.76	345	104.01	0.00	6,828	7,050	7101
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.23	0.00	135	99.23	0.00	4,000	3,969	3969
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.55	3.63	340	122.18	0.00	6,383	7,568	7799
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.75	3.19	342	120.94	0.00	8,031	9,457	9713
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.67	5.13	347	137.80	0.00	11,490	15,244	15834
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.28	0.78	284	102.06	0.00	11,319	11,464	11552
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.84	0.11	44	97.95	0.00	4,800	4,696	4701
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.62	1.87	284	114.49	0.00	9,387	10,571	10747
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.83	1.32	284	102.15	0.00	5,211	5,254	5323
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.78	0.03	5	103.80	0.00	8,024	8,327	8329



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## Bond Index Constituent

Clean Price Performance			Index Price 23-Feb-2018	Previous Index Price 22-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	103.20	103.27	-0.072%	-0.320%	-0.813%	-0.813%	-0.48	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.53	106.52	0.010%	-0.186%	-0.679%	-0.679%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.63	110.60	0.033%	-0.210%	-0.851%	-0.851%	-0.54	1.59	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	110.66	110.63	0.030%	-0.164%	-0.857%	-0.857%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.34	114.31	0.032%	-0.141%	-0.915%	-0.915%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.25	103.17	0.079%	0.115%	-0.643%	-0.643%	0.00	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.23	99.15	0.079%	0.108%	-0.656%	-0.656%	0.17	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.55	118.45	0.084%	-0.142%	-1.180%	-1.180%	0.21	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.75	117.59	0.137%	-0.258%	-1.480%	-1.480%	0.42	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.67	132.46	0.162%	-0.470%	-1.962%	-1.962%	0.64	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.28	101.03	0.250%	-0.165%	-1.606%	-1.606%	0.84	7.87	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.84	97.47	0.374%	-0.110%			1.13	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.62	112.29	0.294%	-0.676%	-2.555%	-2.555%	1.28	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.83	100.29	0.531%	-0.486%	-2.794%	-2.794%	1.65	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.78	103.01	0.746%	-0.998%	-1.792%	-1.792%	1.82	21.22	20.85

Return Price Performance			Index Price 23-Feb-2018	Previous Index Price 22-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	104.77	104.84	-0.059%	-0.046%	-0.149%	-0.149%	-0.48	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.54	109.52	0.021%	0.072%	-0.047%	-0.047%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.70	112.65	0.046%	0.123%	-0.039%	-0.039%	-0.54	1.59	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	114.45	0.039%	0.088%	-0.233%	-0.233%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.05	0.043%	0.133%	-0.248%	-0.248%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	103.92	0.081%	0.163%	-0.521%	-0.521%	0.00	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.23	99.15	0.079%	0.108%	-0.656%	-0.656%	0.17	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.18	122.07	0.090%	0.063%	-0.663%	-0.663%	0.21	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	120.77	0.142%	-0.075%	-1.021%	-1.021%	0.42	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.80	137.57	0.166%	-0.207%	-1.308%	-1.308%	0.64	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	101.80	0.251%	-0.102%	-1.448%	-1.448%	0.84	7.87	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.95	97.58	0.376%	-0.053%			1.13	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.49	114.15	0.294%	-0.535%	-2.208%	-2.208%	1.28	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.15	101.61	0.529%	-0.375%	-2.516%	-2.516%	1.65	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.80	103.03	0.750%	-2.736%	-3.340%	-3.340%	1.82	21.22	20.85

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