

# Irish Stock Exchange Daily Bond Index Report

Monday 26 February, 2018

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## Bond Indices Performance

Index	Close Value 26-Feb-2018	Previous Close Value 23-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.27	114.18	0.081%	-0.22%	-1.33%	-1.33%	14.27%	6.30	6.24	0.96
All Bond Index (Return)	202.47	202.26	0.104%	-0.01%	-0.82%	-0.82%	102.47%	6.30	6.24	0.96
Under 3 Bond Index (Clean)	84.64	84.65	-0.017%	-0.22%	-0.85%	-0.85%	-15.36%	1.63	1.63	-0.47
Under 3 Bond Index (Return)	142.90	142.88	0.019%	0.09%	-0.14%	-0.14%	42.90%	1.63	1.63	-0.47
Under 5 Bond Index (Clean)	97.90	97.90	-0.006%	-0.15%	-0.80%	-0.80%	-2.11%	2.14	2.14	-0.26
Under 5 Bond Index (Return)	168.39	168.35	0.023%	0.11%	-0.22%	-0.22%	68.39%	2.14	2.14	-0.26
Under 10 Bond Index (Clean)	109.39	109.36	0.027%	-0.18%	-1.14%	-1.14%	9.39%	3.90	3.89	0.34
Under 10 Bond Index (Return)	189.85	189.75	0.052%	0.05%	-0.60%	-0.60%	89.85%	3.90	3.89	0.34
5 Plus Bond Index (Clean)	129.18	128.99	0.148%	-0.28%	-1.74%	-1.74%	29.18%	9.44	9.33	1.17
5 Plus Bond Index (Return)	229.84	229.46	0.165%	-0.11%	-1.28%	-1.28%	129.84%	9.44	9.33	1.17
10 Plus Bond Index (Clean)	138.66	138.28	0.270%	-0.38%	-2.05%	-2.05%	38.66%	14.59	14.36	1.55
10 Plus Bond Index (Return)	256.15	255.43	0.283%	-0.24%	-1.62%	-1.62%	156.15%	14.59	14.36	1.55

## 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	103.17	1.62	131	104.78	0.00	8,835	9,115	9258
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.51	3.05	253	109.56	0.00	7,180	7,648	7867
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.62	2.12	131	112.74	0.00	6,110	6,759	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.64	3.87	314	114.51	0.00	10,780	11,927	12344
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.33	1.80	131	116.13	0.00	7,341	8,393	8525
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.27	0.76	348	104.04	0.00	6,828	7,051	7103
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.28	0.00	138	99.28	0.00	4,000	3,971	3971
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.59	3.67	343	122.26	0.00	6,383	7,570	7804
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.81	3.21	345	121.03	0.00	8,031	9,462	9720
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.74	5.18	350	137.91	0.00	11,490	15,252	15847
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.41	0.79	287	102.19	0.00	11,319	11,478	11567
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.01	0.12	47	98.12	0.00	4,800	4,704	4710
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.91	1.89	287	114.80	0.00	9,387	10,598	10775
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.13	1.34	287	102.47	0.00	5,211	5,270	5340
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.11	0.04	8	104.16	0.00	8,024	8,354	8357



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## Bond Index Constituent

Clean Price Performance			Index Price 26-Feb-2018	Previous Index Price 23-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	103.17	103.20	-0.026%	-0.346%	-0.839%	-0.839%	-0.46	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.51	106.53	-0.016%	-0.202%	-0.695%	-0.695%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.62	110.63	-0.011%	-0.221%	-0.862%	-0.862%	-0.54	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	110.64	110.66	-0.018%	-0.182%	-0.875%	-0.875%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.33	114.34	-0.010%	-0.150%	-0.925%	-0.925%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.27	103.25	0.021%	0.137%	-0.622%	-0.622%	-0.01	3.96	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.28	99.23	0.055%	0.163%	-0.601%	-0.601%	0.16	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.59	118.55	0.035%	-0.107%	-1.145%	-1.145%	0.20	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.81	117.75	0.051%	-0.208%	-1.430%	-1.430%	0.41	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.74	132.67	0.051%	-0.420%	-1.912%	-1.912%	0.63	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.41	101.28	0.126%	-0.038%	-1.482%	-1.482%	0.82	7.86	7.80
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.01	97.84	0.174%	0.063%			1.11	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	112.62	0.255%	-0.423%	-2.307%	-2.307%	1.25	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.13	100.83	0.300%	-0.188%	-2.503%	-2.503%	1.63	16.35	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.11	103.78	0.325%	-0.676%	-1.473%	-1.473%	1.81	21.23	20.86

Return Price Performance			Index Price 26-Feb-2018	Previous Index Price 23-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	104.78	104.77	0.010%	-0.036%	-0.139%	-0.139%	-0.46	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	109.54	0.017%	0.090%	-0.030%	-0.030%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.70	0.033%	0.156%	-0.006%	-0.006%	-0.54	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.49	0.015%	0.103%	-0.218%	-0.218%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.10	0.027%	0.160%	-0.222%	-0.222%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.04	104.01	0.028%	0.191%	-0.494%	-0.494%	-0.01	3.96	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.28	99.23	0.055%	0.163%	-0.601%	-0.601%	0.16	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	122.18	0.061%	0.124%	-0.603%	-0.603%	0.20	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.03	120.94	0.073%	-0.002%	-0.949%	-0.949%	0.41	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.91	137.80	0.081%	-0.127%	-1.228%	-1.228%	0.63	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.19	102.06	0.133%	0.031%	-1.317%	-1.317%	0.82	7.86	7.80
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.12	97.95	0.182%	0.129%			1.11	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	114.49	0.268%	-0.268%	-1.946%	-1.946%	1.25	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.47	102.15	0.309%	-0.067%	-2.214%	-2.214%	1.63	16.35	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.16	103.80	0.341%	-2.404%	-3.011%	-3.011%	1.81	21.23	20.86

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