

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 February, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Feb-2018	Previous Close Value 26-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.31	114.27	0.033%	-0.19%	-1.30%	-1.30%	14.31%	6.30	6.24	0.96
All Bond Index (Return)	202.55	202.47	0.040%	0.03%	-0.78%	-0.78%	102.55%	6.30	6.24	0.96
Under 3 Bond Index (Clean)	84.62	84.64	-0.027%	-0.25%	-0.87%	-0.87%	-15.38%	1.62	1.63	-0.46
Under 3 Bond Index (Return)	142.88	142.90	-0.015%	0.08%	-0.15%	-0.15%	42.88%	1.62	1.63	-0.46
Under 5 Bond Index (Clean)	97.88	97.90	-0.018%	-0.17%	-0.82%	-0.82%	-2.12%	2.13	2.14	-0.26
Under 5 Bond Index (Return)	168.38	168.39	-0.008%	0.10%	-0.22%	-0.22%	68.38%	2.13	2.14	-0.26
Under 10 Bond Index (Clean)	109.38	109.39	-0.005%	-0.18%	-1.14%	-1.14%	9.38%	3.90	3.89	0.33
Under 10 Bond Index (Return)	189.85	189.85	0.004%	0.06%	-0.60%	-0.60%	89.85%	3.90	3.89	0.33
5 Plus Bond Index (Clean)	129.27	129.18	0.072%	-0.21%	-1.67%	-1.67%	29.27%	9.45	9.34	1.17
5 Plus Bond Index (Return)	230.02	229.84	0.077%	-0.03%	-1.20%	-1.20%	130.02%	9.45	9.34	1.17
10 Plus Bond Index (Clean)	138.88	138.66	0.164%	-0.21%	-1.89%	-1.89%	38.88%	14.59	14.37	1.53
10 Plus Bond Index (Return)	256.58	256.15	0.167%	-0.08%	-1.45%	-1.45%	156.58%	14.59	14.37	1.53

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	103.15	1.63	132	104.77	0.00	8,835	9,113	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.48	3.06	254	109.54	0.00	7,180	7,645	7865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.58	2.13	132	112.71	0.00	6,110	6,756	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.61	3.88	315	114.49	0.00	10,780	11,924	12343
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.30	1.81	132	116.11	0.00	7,341	8,391	8524
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.30	0.77	349	104.06	0.00	6,828	7,053	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.28	0.00	139	99.28	0.00	4,000	3,971	3971
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.57	3.68	344	122.25	0.00	6,383	7,569	7804
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.80	3.22	346	121.02	0.00	8,031	9,460	9719
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.75	5.19	351	137.95	0.00	11,490	15,254	15850
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.45	0.79	288	102.24	0.00	11,319	11,483	11573
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.04	0.12	48	98.16	0.00	4,800	4,706	4711
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.00	1.89	288	114.90	0.00	9,387	10,607	10785
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.28	1.34	288	102.62	0.00	5,211	5,278	5348
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.48	0.05	9	104.53	0.00	8,024	8,383	8387

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Bond Index Constituent

Clean Price Performance			Index Price 27-Feb-2018	Previous Index Price 26-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	103.15	103.17	-0.020%	-0.366%	-0.859%	-0.859%	-0.45	0.63	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.48	106.51	-0.028%	-0.230%	-0.723%	-0.723%	-0.56	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.58	110.62	-0.035%	-0.256%	-0.897%	-0.897%	-0.53	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	110.61	110.64	-0.026%	-0.208%	-0.901%	-0.901%	-0.44	2.01	2.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.30	114.33	-0.026%	-0.176%	-0.951%	-0.951%	-0.39	2.50	2.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.30	103.27	0.022%	0.159%	-0.600%	-0.600%	-0.02	3.96	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.28	99.28	-0.001%	0.162%	-0.602%	-0.602%	0.16	4.63	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.57	118.59	-0.016%	-0.123%	-1.160%	-1.160%	0.20	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.80	117.81	-0.011%	-0.219%	-1.441%	-1.441%	0.41	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.75	132.74	0.013%	-0.407%	-1.900%	-1.900%	0.63	5.95	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.45	101.41	0.044%	0.006%	-1.438%	-1.438%	0.82	7.86	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.04	98.01	0.032%	0.095%			1.10	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.00	112.91	0.082%	-0.341%	-2.226%	-2.226%	1.25	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.28	101.13	0.151%	-0.037%	-2.355%	-2.355%	1.62	16.35	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.48	104.11	0.350%	-0.329%	-1.129%	-1.129%	1.79	21.24	20.87

Return Price Performance			Index Price 27-Feb-2018	Previous Index Price 26-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	104.78	-0.009%	-0.045%	-0.148%	-0.148%	-0.45	0.63	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.54	109.56	-0.016%	0.073%	-0.047%	-0.047%	-0.56	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	112.74	-0.020%	0.136%	-0.027%	-0.027%	-0.53	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	114.51	-0.014%	0.089%	-0.232%	-0.232%	-0.44	2.01	2.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.13	-0.015%	0.145%	-0.236%	-0.236%	-0.39	2.50	2.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.04	0.024%	0.215%	-0.470%	-0.470%	-0.02	3.96	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.28	99.28	-0.001%	0.162%	-0.602%	-0.602%	0.16	4.63	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.25	122.26	-0.007%	0.117%	-0.610%	-0.610%	0.20	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.02	121.03	-0.003%	-0.006%	-0.952%	-0.952%	0.41	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.95	137.91	0.023%	-0.104%	-1.205%	-1.205%	0.63	5.95	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.24	102.19	0.047%	0.078%	-1.271%	-1.271%	0.82	7.86	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.16	98.12	0.034%	0.162%			1.10	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.90	114.80	0.087%	-0.182%	-1.860%	-1.860%	1.25	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.62	102.47	0.153%	0.086%	-2.064%	-2.064%	1.62	16.35	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.53	104.16	0.354%	-2.059%	-2.667%	-2.667%	1.79	21.24	20.87

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