

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 February, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 28-Feb-2018	Previous Close Value 27-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.46	114.31	0.130%	-0.06%	-1.17%	-1.17%	14.46%	6.31	6.25	0.94
All Bond Index (Return)	202.82	202.55	0.136%	0.16%	-0.64%	-0.64%	102.82%	6.31	6.25	0.94
Under 3 Bond Index (Clean)	84.61	84.62	-0.009%	-0.26%	-0.88%	-0.88%	-15.39%	1.62	1.63	-0.46
Under 3 Bond Index (Return)	142.89	142.88	0.002%	0.08%	-0.15%	-0.15%	42.89%	1.62	1.63	-0.46
Under 5 Bond Index (Clean)	97.88	97.88	0.004%	-0.16%	-0.81%	-0.81%	-2.12%	2.13	2.14	-0.27
Under 5 Bond Index (Return)	168.40	168.38	0.014%	0.11%	-0.21%	-0.21%	68.40%	2.13	2.14	-0.27
Under 10 Bond Index (Clean)	109.45	109.38	0.064%	-0.12%	-1.08%	-1.08%	9.45%	3.90	3.89	0.32
Under 10 Bond Index (Return)	189.99	189.85	0.071%	0.13%	-0.53%	-0.53%	89.99%	3.90	3.89	0.32
5 Plus Bond Index (Clean)	129.56	129.27	0.225%	0.02%	-1.45%	-1.45%	29.56%	9.45	9.35	1.14
5 Plus Bond Index (Return)	230.54	230.02	0.228%	0.20%	-0.98%	-0.98%	130.54%	9.45	9.35	1.14
10 Plus Bond Index (Clean)	139.38	138.88	0.357%	0.14%	-1.54%	-1.54%	39.38%	14.60	14.38	1.51
10 Plus Bond Index (Return)	257.50	256.58	0.359%	0.28%	-1.10%	-1.10%	157.50%	14.60	14.38	1.51

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	103.14	1.64	133	104.78	0.00	8,835	9,112	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.47	3.07	255	109.55	0.00	7,180	7,645	7865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.58	2.15	133	112.73	0.00	6,110	6,756	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.58	3.90	316	114.48	0.00	10,758	11,921	12341
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.30	1.82	133	116.13	0.00	7,341	8,391	8525
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.77	350	104.12	0.00	6,828	7,057	7109
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.35	0.00	140	99.35	0.00	4,000	3,974	3974
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.66	3.69	345	122.34	0.00	6,383	7,574	7810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.91	3.23	347	121.14	0.00	8,031	9,469	9729
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.96	5.21	352	138.17	0.00	11,490	15,278	15876
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.65	0.79	289	102.45	0.00	11,319	11,506	11595
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.28	0.12	49	98.40	0.00	4,800	4,717	4723
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.37	1.90	289	115.27	0.00	9,387	10,641	10820
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.65	1.35	289	103.00	0.00	5,233	5,297	5367
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.96	0.06	10	105.01	0.00	8,024	8,422	8426

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Bond Index Constituent

Clean Price Performance			Index Price 28-Feb-2018	Previous Index Price 27-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	103.14	103.15	-0.009%	-0.375%	-0.868%	-0.868%	-0.46	0.63	0.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.47	106.48	-0.008%	-0.239%	-0.731%	-0.731%	-0.56	1.26	1.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.58	110.58	-0.005%	-0.261%	-0.902%	-0.902%	-0.54	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	110.58	110.61	-0.023%	-0.231%	-0.924%	-0.924%	-0.44	2.01	2.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.30	114.30	0.002%	-0.175%	-0.949%	-0.949%	-0.40	2.50	2.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.30	0.054%	0.213%	-0.546%	-0.546%	-0.03	3.96	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.35	99.28	0.070%	0.232%	-0.533%	-0.533%	0.14	4.63	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.66	118.57	0.072%	-0.051%	-1.089%	-1.089%	0.18	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.91	117.80	0.093%	-0.126%	-1.350%	-1.350%	0.40	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.96	132.75	0.156%	-0.252%	-1.747%	-1.747%	0.60	5.95	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.65	101.45	0.197%	0.203%	-1.244%	-1.244%	0.79	7.86	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.28	98.04	0.242%	0.337%			1.08	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.37	113.00	0.322%	-0.020%	-1.911%	-1.911%	1.22	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.65	101.28	0.363%	0.327%	-2.000%	-2.000%	1.60	16.35	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.96	104.48	0.461%	0.131%	-0.673%	-0.673%	1.77	21.26	20.89

Return Price Performance			Index Price 28-Feb-2018	Previous Index Price 27-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	0.004%	-0.041%	-0.144%	-0.144%	-0.46	0.63	0.63
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.54	0.003%	0.076%	-0.044%	-0.044%	-0.56	1.26	1.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.73	112.71	0.010%	0.146%	-0.017%	-0.017%	-0.54	1.58	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.49	-0.011%	0.078%	-0.243%	-0.243%	-0.44	2.01	2.02
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.11	0.014%	0.159%	-0.223%	-0.223%	-0.40	2.50	2.51
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	104.06	0.056%	0.271%	-0.414%	-0.414%	-0.03	3.96	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.35	99.28	0.070%	0.232%	-0.533%	-0.533%	0.14	4.63	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.34	122.25	0.078%	0.195%	-0.533%	-0.533%	0.18	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.02	0.098%	0.092%	-0.855%	-0.855%	0.40	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.17	137.95	0.161%	0.057%	-1.046%	-1.046%	0.60	5.95	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.24	0.199%	0.277%	-1.075%	-1.075%	0.79	7.86	7.80
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.40	98.16	0.245%	0.407%			1.08	9.78	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	114.90	0.322%	0.140%	-1.544%	-1.544%	1.22	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.00	102.62	0.363%	0.450%	-1.708%	-1.708%	1.60	16.35	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.01	104.53	0.467%	-1.601%	-2.213%	-2.213%	1.77	21.26	20.89

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