

Irish Stock Exchange Daily Bond Index Report

Monday 12 February, 2018

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Bond Indices Performance

Index	Close Value 12-Feb-2018	Previous Close Value 09-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.45	114.47	-0.023%	-0.07%	-1.18%	-1.18%	14.45%	6.34	6.28	0.95
All Bond Index (Return)	202.54	202.54	0.001%	0.02%	-0.78%	-0.78%	102.54%	6.34	6.28	0.95
Under 3 Bond Index (Clean)	84.76	84.73	0.032%	-0.08%	-0.70%	-0.70%	-15.24%	1.66	1.67	-0.44
Under 3 Bond Index (Return)	142.87	142.77	0.067%	0.07%	-0.16%	-0.16%	42.87%	1.66	1.67	-0.44
Under 5 Bond Index (Clean)	98.00	97.98	0.027%	-0.04%	-0.69%	-0.69%	-2.00%	2.17	2.18	-0.25
Under 5 Bond Index (Return)	168.34	168.25	0.055%	0.08%	-0.24%	-0.24%	68.34%	2.17	2.18	-0.25
Under 10 Bond Index (Clean)	109.47	109.48	-0.012%	-0.10%	-1.06%	-1.06%	9.47%	3.94	3.93	0.34
Under 10 Bond Index (Return)	189.75	189.73	0.014%	0.00%	-0.65%	-0.65%	89.75%	3.94	3.93	0.34
5 Plus Bond Index (Clean)	129.41	129.49	-0.060%	-0.10%	-1.56%	-1.56%	29.41%	9.48	9.37	1.16
5 Plus Bond Index (Return)	230.04	230.13	-0.040%	-0.02%	-1.19%	-1.19%	130.04%	9.48	9.37	1.16
10 Plus Bond Index (Clean)	139.23	139.31	-0.060%	0.03%	-1.65%	-1.65%	39.23%	14.58	14.36	1.52
10 Plus Bond Index (Return)	257.00	257.12	-0.045%	0.09%	-1.29%	-1.29%	157.00%	14.58	14.36	1.52

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	103.40	1.44	117	104.84	0.00	8,835	9,136	9263
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.65	2.88	239	109.53	0.00	7,180	7,657	7864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.75	1.89	117	112.64	0.00	6,110	6,767	6882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.76	3.70	300	114.46	0.00	10,780	11,940	12339
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.48	1.60	117	116.08	0.00	7,341	8,404	8522
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.22	0.73	334	103.95	0.00	6,828	7,048	7098
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.31	0.00	124	99.31	0.00	4,000	3,972	3972
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.73	3.52	329	122.24	0.00	6,383	7,579	7803
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.94	3.08	331	121.02	0.00	8,031	9,471	9719
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.90	4.97	336	137.87	0.00	11,490	15,270	15842
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.21	0.75	273	101.96	0.00	11,319	11,455	11540
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.69	0.08	33	97.77	0.00	4,800	4,689	4693
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.10	1.80	273	114.89	0.00	9,387	10,616	10784
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.70	1.27	273	102.97	0.00	5,211	5,299	5366
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.20	1.97	359	107.17	0.00	8,024	8,441	8599

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Bond Index Constituent

Clean Price Performance			Index Price 12-Feb-2018	Previous Index Price 09-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	103.40	103.39	0.011%	-0.120%	-0.614%	-0.614%	-0.52	0.67	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.65	106.63	0.020%	-0.075%	-0.568%	-0.568%	-0.53	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.75	110.73	0.023%	-0.102%	-0.744%	-0.744%	-0.48	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	110.76	110.71	0.041%	-0.073%	-0.767%	-0.767%	-0.42	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.48	114.41	0.061%	-0.021%	-0.796%	-0.796%	-0.38	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.22	103.20	0.024%	0.088%	-0.670%	-0.670%	0.01	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.31	99.33	-0.027%	0.189%	-0.576%	-0.576%	0.15	4.67	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	118.78	-0.045%	0.008%	-1.031%	-1.031%	0.20	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.94	117.99	-0.044%	-0.102%	-1.326%	-1.326%	0.41	5.50	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.90	132.98	-0.059%	-0.299%	-1.793%	-1.793%	0.63	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.21	101.30	-0.088%	-0.237%	-1.677%	-1.677%	0.85	7.90	7.84
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.69	97.77	-0.090%	-0.264%			1.14	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.10	113.18	-0.071%	-0.259%	-2.146%	-2.146%	1.24	10.69	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.70	101.79	-0.094%	0.372%	-1.956%	-1.956%	1.60	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.20	105.21	-0.010%	0.361%	-0.445%	-0.445%	1.76	20.91	20.55

Return Price Performance			Index Price 12-Feb-2018	Previous Index Price 09-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	0.046%	0.022%	-0.081%	-0.081%	-0.52	0.67	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.47	0.052%	0.059%	-0.060%	-0.060%	-0.53	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.64	112.57	0.065%	0.072%	-0.090%	-0.090%	-0.48	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	114.46	114.38	0.072%	0.059%	-0.262%	-0.262%	-0.42	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.08	115.97	0.096%	0.122%	-0.259%	-0.259%	-0.38	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	103.92	0.031%	0.113%	-0.571%	-0.571%	0.01	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.31	99.33	-0.027%	0.189%	-0.576%	-0.576%	0.15	4.67	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.24	122.26	-0.017%	0.112%	-0.615%	-0.615%	0.20	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.02	121.04	-0.020%	-0.008%	-0.954%	-0.954%	0.41	5.50	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.87	137.90	-0.025%	-0.160%	-1.261%	-1.261%	0.63	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	102.04	-0.079%	-0.203%	-1.548%	-1.548%	0.85	7.90	7.84
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.77	97.85	-0.083%	-0.235%			1.14	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	114.95	-0.052%	-0.187%	-1.865%	-1.865%	1.24	10.69	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.97	103.05	-0.080%	0.422%	-1.735%	-1.735%	1.60	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.17	107.16	0.006%	0.416%	-0.208%	-0.208%	1.76	20.91	20.55

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