

Irish Stock Exchange Weekly Bond Index Report

Friday 23 February, 2018

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Bond Indices Performance

Index	Close Value 23-Feb-2018	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 16-Feb-2018	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	114.18	-0.15%	-0.30%	-1.41%	-1.41%	14.18%	6.30	6.23	0.98
All Bond Index (Return)	202.26	-0.09%	-0.12%	-0.92%	-0.92%	102.26%	6.30	6.23	0.98
Under 3 Bond Index (Clean)	84.65	-0.04%	-0.20%	-0.83%	-0.83%	-15.35%	1.63	1.64	-0.47
Under 3 Bond Index (Return)	142.88	0.04%	0.07%	-0.16%	-0.16%	42.88%	1.63	1.64	-0.47
Under 5 Bond Index (Clean)	97.90	-0.03%	-0.14%	-0.79%	-0.79%	-2.10%	2.14	2.14	-0.26
Under 5 Bond Index (Return)	168.35	0.04%	0.09%	-0.24%	-0.24%	68.35%	2.14	2.14	-0.26
Under 10 Bond Index (Clean)	109.36	-0.05%	-0.21%	-1.16%	-1.16%	9.36%	3.90	3.89	0.34
Under 10 Bond Index (Return)	189.75	0.01%	0.00%	-0.66%	-0.66%	89.75%	3.90	3.89	0.34
5 Plus Bond Index (Clean)	128.99	-0.24%	-0.43%	-1.89%	-1.89%	28.99%	9.44	9.33	1.19
5 Plus Bond Index (Return)	229.46	-0.19%	-0.27%	-1.44%	-1.44%	129.46%	9.44	9.33	1.19
10 Plus Bond Index (Clean)	138.28	-0.49%	-0.65%	-2.32%	-2.32%	38.28%	14.58	14.36	1.56
10 Plus Bond Index (Return)	255.43	-0.44%	-0.52%	-1.89%	-1.89%	155.43%	14.58	14.36	1.56

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	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
IE00BDHDPR44	BDHDPR4	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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Feb-2018	Week to Date 16-Feb-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.20	-0.10%	-0.32%	-0.81%	-0.81%	-0.48	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.53	-0.04%	-0.19%	-0.68%	-0.68%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.63	-0.03%	-0.21%	-0.85%	-0.85%	-0.54	1.59	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	110.66	-0.02%	-0.16%	-0.86%	-0.86%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.34	-0.03%	-0.14%	-0.92%	-0.92%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.25	0.07%	0.12%	-0.64%	-0.64%	0.00	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.23	-0.01%	0.11%	-0.66%	-0.66%	0.17	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.55	-0.05%	-0.14%	-1.18%	-1.18%	0.21	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.75	-0.10%	-0.26%	-1.48%	-1.48%	0.42	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.67	-0.14%	-0.47%	-1.96%	-1.96%	0.64	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.28	-0.02%	-0.16%	-1.61%	-1.61%	0.84	7.87	7.80
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.84	-0.03%	-0.11%			1.13	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.62	-0.38%	-0.68%	-2.56%	-2.56%	1.28	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.83	-0.57%	-0.49%	-2.79%	-2.79%	1.65	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.78	-0.82%	-1.00%	-1.79%	-1.79%	1.82	21.22	20.85

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Feb-2018	Week to Date 16-Feb-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.77	-0.02%	-0.05%	-0.15%	-0.15%	-0.48	0.64	0.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.54	0.04%	0.07%	-0.05%	-0.05%	-0.57	1.26	1.27
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.70	0.07%	0.12%	-0.04%	-0.04%	-0.54	1.59	1.59
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	0.06%	0.09%	-0.23%	-0.23%	-0.45	2.02	2.03
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	0.06%	0.13%	-0.25%	-0.25%	-0.40	2.51	2.52
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	0.08%	0.16%	-0.52%	-0.52%	0.00	3.97	3.97
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.23	-0.01%	0.11%	-0.66%	-0.66%	0.17	4.64	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.18	0.01%	0.06%	-0.66%	-0.66%	0.21	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	-0.04%	-0.08%	-1.02%	-1.02%	0.42	5.47	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.80	-0.06%	-0.21%	-1.31%	-1.31%	0.64	5.96	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	0.00%	-0.10%	-1.45%	-1.45%	0.84	7.87	7.80
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.95	-0.01%	-0.05%			1.13	9.78	9.68
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.49	-0.34%	-0.54%	-2.21%	-2.21%	1.28	10.65	10.52

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.15	-0.53%	-0.38%	-2.52%	-2.52%	1.65	16.35	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.80	-2.64%	-2.74%	-3.34%	-3.34%	1.82	21.22	20.85