

# Irish Stock Exchange Daily Bond Index Report

Tuesday 6 March, 2018

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## Bond Indices Performance

Index	Close Value 06-Mar-2018	Previous Close Value 05-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.44	114.54	-0.086%	-0.01%	-1.18%	-1.18%	14.44%	6.30	6.24	0.94
All Bond Index (Return)	202.89	203.05	-0.076%	0.03%	-0.61%	-0.61%	102.89%	6.30	6.24	0.94
Under 3 Bond Index (Clean)	84.55	84.59	-0.039%	-0.07%	-0.95%	-0.95%	-15.45%	1.60	1.61	-0.47
Under 3 Bond Index (Return)	142.89	142.93	-0.026%	0.01%	-0.15%	-0.15%	42.89%	1.60	1.61	-0.47
Under 5 Bond Index (Clean)	97.84	97.88	-0.044%	-0.05%	-0.86%	-0.86%	-2.16%	2.12	2.12	-0.27
Under 5 Bond Index (Return)	168.42	168.48	-0.033%	0.01%	-0.20%	-0.20%	68.42%	2.12	2.12	-0.27
Under 10 Bond Index (Clean)	109.41	109.48	-0.065%	-0.04%	-1.12%	-1.12%	9.41%	3.88	3.87	0.31
Under 10 Bond Index (Return)	190.02	190.13	-0.055%	0.02%	-0.51%	-0.51%	90.02%	3.88	3.87	0.31
5 Plus Bond Index (Clean)	129.57	129.73	-0.117%	0.01%	-1.44%	-1.44%	29.57%	9.44	9.33	1.14
5 Plus Bond Index (Return)	230.65	230.90	-0.108%	0.05%	-0.93%	-0.93%	130.65%	9.44	9.33	1.14
10 Plus Bond Index (Clean)	139.46	139.68	-0.155%	0.06%	-1.49%	-1.49%	39.46%	14.59	14.37	1.51
10 Plus Bond Index (Return)	257.72	258.10	-0.149%	0.09%	-1.01%	-1.01%	157.72%	14.59	14.37	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	103.09	1.71	139	104.81	0.00	8,835	9,108	9260
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.40	3.15	261	109.54	0.00	7,180	7,639	7865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.49	2.25	139	112.74	0.00	6,110	6,751	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.54	3.97	322	114.51	0.00	10,758	11,892	12319
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.17	1.90	139	116.08	0.00	7,341	8,382	8521
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.78	356	104.16	0.00	6,828	7,059	7112
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.39	0.00	146	99.39	0.00	4,000	3,976	3976
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.62	3.75	351	122.37	0.00	6,383	7,572	7811
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.85	3.29	353	121.14	0.00	8,031	9,464	9729
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.98	5.30	358	138.28	0.00	11,490	15,280	15888
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.61	0.81	295	102.42	0.00	11,319	11,501	11592
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.30	0.14	55	98.44	0.00	4,800	4,718	4725
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.42	1.94	295	115.36	0.00	9,387	10,646	10828
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.73	1.37	295	103.11	0.00	5,233	5,324	5396
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.04	0.09	16	105.12	0.00	8,024	8,428	8435



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Mar-2018	Previous Index Price 05-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.09	103.08	0.012%	-0.045%	-0.912%	-0.912%	-0.51	0.61	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.40	106.43	-0.029%	-0.070%	-0.801%	-0.801%	-0.57	1.24	1.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.49	110.54	-0.045%	-0.076%	-0.977%	-0.977%	-0.55	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	110.54	110.60	-0.054%	-0.041%	-0.964%	-0.964%	-0.45	1.99	2.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.17	114.26	-0.074%	-0.115%	-1.062%	-1.062%	-0.38	2.48	2.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.46	-0.071%	0.032%	-0.514%	-0.514%	-0.04	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.39	99.44	-0.052%	0.043%	-0.490%	-0.490%	0.13	4.61	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.62	118.70	-0.067%	-0.032%	-1.121%	-1.121%	0.18	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.85	117.96	-0.096%	-0.050%	-1.399%	-1.399%	0.40	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.98	133.08	-0.072%	0.015%	-1.732%	-1.732%	0.59	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.61	101.74	-0.130%	-0.042%	-1.285%	-1.285%	0.80	7.84	7.78
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.30	98.38	-0.075%	0.026%			1.08	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.42	113.56	-0.123%	0.045%	-1.867%	-1.867%	1.21	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.73	101.90	-0.163%	0.081%	-1.921%	-1.921%	1.59	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.04	105.28	-0.236%	0.074%	-0.599%	-0.599%	1.76	21.24	20.87

Return Price Performance			Index Price 06-Mar-2018	Previous Index Price 05-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.81	104.78	0.024%	0.027%	-0.117%	-0.117%	-0.51	0.61	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.54	109.56	-0.017%	-0.003%	-0.047%	-0.047%	-0.57	1.24	1.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.77	-0.030%	0.012%	-0.005%	-0.005%	-0.55	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.56	-0.042%	0.025%	-0.218%	-0.218%	-0.45	1.99	2.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.08	116.15	-0.061%	-0.042%	-0.265%	-0.265%	-0.38	2.48	2.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.16	104.24	-0.068%	0.044%	-0.370%	-0.370%	-0.04	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.39	99.44	-0.052%	0.043%	-0.490%	-0.490%	0.13	4.61	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.37	122.44	-0.056%	0.021%	-0.511%	-0.511%	0.18	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.24	-0.086%	-0.002%	-0.858%	-0.858%	0.40	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.28	138.36	-0.059%	0.078%	-0.969%	-0.969%	0.59	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	102.55	-0.126%	-0.026%	-1.101%	-1.101%	0.80	7.84	7.78
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.44	98.51	-0.072%	0.042%			1.08	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.36	115.49	-0.115%	0.079%	-1.467%	-1.467%	1.21	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	103.27	-0.156%	0.107%	-1.603%	-1.603%	1.59	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.12	105.37	-0.230%	0.106%	-2.109%	-2.109%	1.76	21.24	20.87

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