

# Irish Stock Exchange Weekly Bond Index Report

Friday 23 March, 2018

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## Bond Indices Performance

Index	Close Value 23-Mar-2018	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 16-Mar-2018	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	115.03	0.22%	0.50%	-0.68%	-0.68%	15.03%	6.39	6.34	0.85
All Bond Index (Return)	203.76	0.06%	0.46%	-0.18%	-0.18%	103.76%	6.39	6.34	0.85
Under 3 Bond Index (Clean)	84.38	-0.08%	-0.27%	-1.15%	-1.15%	-15.62%	1.54	1.55	-0.50
Under 3 Bond Index (Return)	142.89	0.00%	0.00%	-0.15%	-0.15%	42.89%	1.54	1.55	-0.50
Under 5 Bond Index (Clean)	97.75	-0.02%	-0.13%	-0.94%	-0.94%	-2.25%	2.39	2.40	-0.21
Under 5 Bond Index (Return)	168.55	0.04%	0.09%	-0.12%	-0.12%	68.55%	2.39	2.40	-0.21
Under 10 Bond Index (Clean)	109.62	0.07%	0.15%	-0.93%	-0.93%	9.62%	3.90	3.89	0.23
Under 10 Bond Index (Return)	190.14	-0.14%	0.08%	-0.45%	-0.45%	90.14%	3.90	3.89	0.23
5 Plus Bond Index (Clean)	130.88	0.44%	1.02%	-0.44%	-0.44%	30.88%	10.17	10.06	1.09
5 Plus Bond Index (Return)	232.26	0.07%	0.75%	-0.24%	-0.24%	132.26%	10.17	10.06	1.09
10 Plus Bond Index (Clean)	141.68	0.69%	1.65%	0.08%	0.08%	41.68%	14.53	14.33	1.39
10 Plus Bond Index (Return)	261.99	0.72%	1.75%	0.63%	0.63%	161.99%	14.53	14.33	1.39

## 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	102.79	1.92	156	104.71	0.00	8,835	9,081	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.12	3.35	278	109.47	0.00	7,126	7,562	7801
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.19	2.52	156	112.71	0.00	6,110	6,733	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.38	4.18	339	114.56	0.00	10,661	11,767	12213
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.06	2.14	156	116.20	0.00	6,989	7,972	8121
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.02	8	103.68	0.00	6,828	7,077	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.73	0.00	163	99.73	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.88	0.03	3	118.91	0.00	6,383	7,588	7590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.42	0.05	5	118.47	0.00	8,031	9,510	9514
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.63	0.15	10	133.78	0.00	11,490	15,355	15372
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.55	0.86	312	103.40	0.00	11,319	11,607	11704
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.44	0.18	72	99.62	0.00	5,375	5,345	5355
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.84	2.05	312	116.90	0.00	9,387	10,780	10973
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.55	1.45	312	105.00	0.00	5,282	5,469	5546
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.28	0.18	33	107.46	0.00	8,164	8,758	8773



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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-Mar-2018	Week to Date 16-Mar-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.79	-0.11%	-0.34%	-1.20%	-1.20%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.12	-0.10%	-0.33%	-1.06%	-1.06%	-0.55	1.19	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.19	-0.13%	-0.35%	-1.25%	-1.25%	-0.58	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	110.38	-0.05%	-0.19%	-1.11%	-1.11%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.06	-0.03%	-0.22%	-1.16%	-1.16%	-0.44	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	0.10%	0.30%	-0.25%	-0.25%	-0.12	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	0.11%	0.38%	-0.15%	-0.15%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.88	0.07%	0.18%	-0.91%	-0.91%	0.10	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	0.18%	0.44%	-0.92%	-0.92%	0.29	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.63	0.20%	0.51%	-1.25%	-1.25%	0.48	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	0.33%	0.88%	-0.38%	-0.38%	0.68	7.79	7.74
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.44	0.41%	1.19%			0.96	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	0.52%	1.30%	-0.63%	-0.63%	1.09	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.55	0.79%	1.87%	-0.17%	-0.17%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.28	1.01%	2.21%	1.52%	1.52%	1.66	21.26	20.91

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Mar-2018	Week to Date 16-Mar-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.71	-0.02%	-0.06%	-0.21%	-0.21%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	-0.02%	-0.07%	-0.11%	-0.11%	-0.55	1.19	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	-0.02%	-0.01%	-0.03%	-0.03%	-0.58	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	0.02%	0.07%	-0.18%	-0.18%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	0.06%	0.06%	-0.16%	-0.16%	-0.44	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	0.12%	-0.43%	-0.84%	-0.84%	-0.12	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	0.11%	0.38%	-0.15%	-0.15%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.91	-3.05%	-2.81%	-3.33%	-3.33%	0.10	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.47	-2.57%	-2.20%	-3.04%	-3.04%	0.29	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.78	0.28%	-3.18%	-4.19%	-4.19%	0.48	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.40	0.34%	0.93%	-0.15%	-0.15%	0.68	7.79	7.74
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.62	0.43%	1.24%			0.96	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.90	0.55%	1.41%	-0.15%	-0.15%	1.09	10.60	10.48

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.00	0.81%	1.95%	0.21%	0.21%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.46	1.05%	2.33%	0.07%	0.07%	1.66	21.26	20.91