

Irish Stock Exchange Daily Bond Index Report

Friday 16 March, 2018

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Bond Indices Performance

Index	Close Value 16-Mar-2018	Previous Close Value 15-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.78	114.81	-0.024%	0.28%	-0.89%	-0.89%	14.78%	6.38	6.32	0.88
All Bond Index (Return)	203.64	203.67	-0.016%	0.40%	-0.24%	-0.24%	103.64%	6.38	6.32	0.88
Under 3 Bond Index (Clean)	84.44	84.46	-0.017%	-0.20%	-1.08%	-1.08%	-15.56%	1.56	1.57	-0.49
Under 3 Bond Index (Return)	142.88	142.89	-0.004%	0.00%	-0.16%	-0.16%	42.88%	1.56	1.57	-0.49
Under 5 Bond Index (Clean)	97.77	97.78	-0.011%	-0.11%	-0.92%	-0.92%	-2.23%	2.11	2.11	-0.29
Under 5 Bond Index (Return)	168.48	168.48	-0.001%	0.05%	-0.16%	-0.16%	68.48%	2.11	2.11	-0.29
Under 10 Bond Index (Clean)	109.54	109.55	-0.009%	0.08%	-1.00%	-1.00%	9.54%	3.92	3.91	0.26
Under 10 Bond Index (Return)	190.41	190.41	-0.001%	0.22%	-0.31%	-0.31%	90.41%	3.92	3.91	0.26
5 Plus Bond Index (Clean)	130.31	130.35	-0.033%	0.58%	-0.88%	-0.88%	30.31%	9.56	9.46	1.08
5 Plus Bond Index (Return)	232.09	232.15	-0.027%	0.67%	-0.31%	-0.31%	132.09%	9.56	9.46	1.08
10 Plus Bond Index (Clean)	140.71	140.81	-0.071%	0.95%	-0.60%	-0.60%	40.71%	14.51	14.31	1.44
10 Plus Bond Index (Return)	260.13	260.30	-0.066%	1.02%	-0.09%	-0.09%	160.13%	14.51	14.31	1.44

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	102.90	1.84	149	104.73	0.00	8,835	9,091	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.23	3.27	271	109.50	0.00	7,130	7,574	7807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.33	2.41	149	112.74	0.00	6,110	6,741	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.44	4.09	332	114.53	0.00	10,661	11,774	12210
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.09	2.04	149	116.13	0.00	7,085	8,083	8228
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.55	0.00	1	103.55	0.00	6,828	7,070	7070
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.61	0.00	156	99.61	0.00	4,500	4,483	4483
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.79	3.86	361	122.65	0.00	6,383	7,583	7829
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.21	3.38	363	121.59	0.00	8,031	9,493	9765
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.37	0.04	3	133.41	0.00	11,490	15,324	15329
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.21	0.84	305	103.05	0.00	11,319	11,569	11664
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.03	0.16	65	99.19	0.00	5,375	5,323	5332
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.25	2.01	305	116.26	0.00	9,387	10,725	10913
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.73	1.42	305	104.15	0.00	5,263	5,407	5482
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.21	0.14	26	106.35	0.00	8,114	8,617	8629

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Bond Index Constituent

Clean Price Performance			Index Price 16-Mar-2018	Previous Index Price 15-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	102.90	102.90	-0.003%	-0.234%	-1.100%	-1.100%	-0.47	0.58	0.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.23	106.29	-0.056%	-0.230%	-0.959%	-0.959%	-0.56	1.21	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.33	110.34	-0.005%	-0.221%	-1.120%	-1.120%	-0.58	1.53	1.54
IE0034074488	3407448	4.5 Treas Bnd 2020	110.44	110.45	-0.009%	-0.135%	-1.057%	-1.057%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.09	114.11	-0.016%	-0.188%	-1.135%	-1.135%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.54	0.011%	0.194%	-0.353%	-0.353%	-0.09	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.61	99.60	0.009%	0.267%	-0.267%	-0.267%	0.09	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.79	118.78	0.006%	0.112%	-0.979%	-0.979%	0.13	4.67	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.21	118.22	-0.010%	0.254%	-1.099%	-1.099%	0.33	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.37	133.39	-0.016%	0.305%	-1.448%	-1.448%	0.52	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	102.21	-0.002%	0.549%	-0.701%	-0.701%	0.72	7.81	7.75
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.03	99.08	-0.051%	0.770%			1.00	9.73	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.25	114.33	-0.063%	0.782%	-1.144%	-1.144%	1.14	10.61	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.73	102.78	-0.047%	1.065%	-0.956%	-0.956%	1.53	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.21	106.32	-0.108%	1.189%	0.508%	0.508%	1.71	21.25	20.89

Return Price Performance			Index Price 16-Mar-2018	Previous Index Price 15-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	104.73	104.73	0.009%	-0.042%	-0.186%	-0.186%	-0.47	0.58	0.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.54	-0.043%	-0.047%	-0.091%	-0.091%	-0.56	1.21	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.73	0.010%	0.012%	-0.004%	-0.004%	-0.58	1.53	1.54
IE0034074488	3407448	4.5 Treas Bnd 2020	114.53	114.53	0.002%	0.042%	-0.201%	-0.201%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.13	-0.003%	0.003%	-0.219%	-0.219%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.54	0.013%	-0.543%	-0.955%	-0.955%	-0.09	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.61	99.60	0.009%	0.267%	-0.267%	-0.267%	0.09	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.65	122.63	0.014%	0.248%	-0.285%	-0.285%	0.13	4.67	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.59	121.59	-0.002%	0.371%	-0.488%	-0.488%	0.33	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.41	133.42	-0.005%	-3.444%	-4.455%	-4.455%	0.52	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.05	103.05	0.001%	0.588%	-0.493%	-0.493%	0.72	7.81	7.75
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.19	99.24	-0.049%	0.809%			1.00	9.73	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.26	116.33	-0.057%	0.861%	-0.697%	-0.697%	1.14	10.61	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.15	104.20	-0.041%	1.124%	-0.603%	-0.603%	1.53	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.35	106.46	-0.103%	1.271%	-0.969%	-0.969%	1.71	21.25	20.89

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