

Irish Stock Exchange Daily Bond Index Report

Monday 5 March, 2018

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Bond Indices Performance

Index	Close Value 05-Mar-2018	Previous Close Value 01-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.54	114.63	-0.076%	0.07%	-1.10%	-1.10%	14.54%	6.30	6.25	0.92
All Bond Index (Return)	203.05	203.13	-0.043%	0.11%	-0.53%	-0.53%	103.05%	6.30	6.25	0.92
Under 3 Bond Index (Clean)	84.59	84.62	-0.034%	-0.03%	-0.91%	-0.91%	-15.41%	1.61	1.61	-0.48
Under 3 Bond Index (Return)	142.93	142.91	0.013%	0.03%	-0.12%	-0.12%	42.93%	1.61	1.61	-0.48
Under 5 Bond Index (Clean)	97.88	97.91	-0.036%	0.00%	-0.81%	-0.81%	-2.12%	2.12	2.12	-0.29
Under 5 Bond Index (Return)	168.48	168.47	0.004%	0.05%	-0.16%	-0.16%	68.48%	2.12	2.12	-0.29
Under 10 Bond Index (Clean)	109.48	109.55	-0.063%	0.03%	-1.05%	-1.05%	9.48%	3.89	3.87	0.30
Under 10 Bond Index (Return)	190.13	190.18	-0.026%	0.07%	-0.46%	-0.46%	90.13%	3.89	3.87	0.30
5 Plus Bond Index (Clean)	129.73	129.86	-0.105%	0.13%	-1.32%	-1.32%	29.73%	9.45	9.34	1.13
5 Plus Bond Index (Return)	230.90	231.08	-0.077%	0.16%	-0.82%	-0.82%	130.90%	9.45	9.34	1.13
10 Plus Bond Index (Clean)	139.68	139.84	-0.119%	0.21%	-1.33%	-1.33%	39.68%	14.60	14.38	1.50
10 Plus Bond Index (Return)	258.10	258.36	-0.099%	0.23%	-0.87%	-0.87%	158.10%	14.60	14.38	1.50

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	103.08	1.70	138	104.78	0.00	8,835	9,107	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.43	3.13	260	109.56	0.00	7,180	7,642	7867
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.54	2.23	138	112.77	0.00	6,110	6,754	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.60	3.96	321	114.56	0.00	10,758	11,898	12324
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.26	1.89	138	116.15	0.00	7,341	8,388	8527
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.78	355	104.24	0.00	6,828	7,064	7117
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.44	0.00	145	99.44	0.00	4,000	3,978	3978
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.70	3.74	350	122.44	0.00	6,383	7,577	7816
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.96	3.28	352	121.24	0.00	8,031	9,474	9737
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.08	5.28	357	138.36	0.00	11,490	15,291	15898
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.74	0.81	294	102.55	0.00	11,319	11,516	11607
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.38	0.13	54	98.51	0.00	4,800	4,722	4728
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.56	1.93	294	115.49	0.00	9,387	10,659	10841
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.90	1.37	294	103.27	0.00	5,233	5,332	5404
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.28	0.08	15	105.37	0.00	8,024	8,448	8454

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Bond Index Constituent

Clean Price Performance			Index Price 05-Mar-2018	Previous Index Price 01-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	103.08	103.10	-0.016%	-0.056%	-0.924%	-0.924%	-0.47	0.62	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.43	106.45	-0.016%	-0.041%	-0.772%	-0.772%	-0.58	1.24	1.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.54	110.57	-0.025%	-0.031%	-0.932%	-0.932%	-0.57	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	110.60	110.63	-0.026%	0.014%	-0.910%	-0.910%	-0.47	2.00	2.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.26	114.36	-0.092%	-0.040%	-0.989%	-0.989%	-0.41	2.49	2.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.48	-0.018%	0.103%	-0.444%	-0.444%	-0.06	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.44	99.52	-0.080%	0.096%	-0.438%	-0.438%	0.12	4.62	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.70	118.81	-0.090%	0.035%	-1.055%	-1.055%	0.17	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.96	118.08	-0.102%	0.046%	-1.304%	-1.304%	0.38	5.45	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.08	133.18	-0.077%	0.087%	-1.661%	-1.661%	0.58	5.94	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.74	101.87	-0.122%	0.088%	-1.157%	-1.157%	0.78	7.85	7.78
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.38	98.55	-0.178%	0.102%			1.07	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.56	113.65	-0.084%	0.168%	-1.746%	-1.746%	1.20	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.90	102.04	-0.134%	0.244%	-1.761%	-1.761%	1.58	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.28	105.41	-0.123%	0.311%	-0.364%	-0.364%	1.75	21.25	20.89

Return Price Performance			Index Price 05-Mar-2018	Previous Index Price 01-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	104.78	104.75	0.031%	0.003%	-0.141%	-0.141%	-0.47	0.62	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	109.53	0.028%	0.015%	-0.029%	-0.029%	-0.58	1.24	1.25
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.74	0.033%	0.042%	0.025%	0.025%	-0.57	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	114.54	0.018%	0.067%	-0.176%	-0.176%	-0.47	2.00	2.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	116.20	-0.043%	0.019%	-0.204%	-0.204%	-0.41	2.49	2.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.24	104.25	-0.010%	0.112%	-0.302%	-0.302%	-0.06	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.44	99.52	-0.080%	0.096%	-0.438%	-0.438%	0.12	4.62	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.44	122.50	-0.051%	0.078%	-0.455%	-0.455%	0.17	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.24	121.33	-0.068%	0.083%	-0.773%	-0.773%	0.38	5.45	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.36	138.40	-0.030%	0.138%	-0.910%	-0.910%	0.58	5.94	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	102.66	-0.111%	0.100%	-0.976%	-0.976%	0.78	7.85	7.78
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.51	98.67	-0.167%	0.114%			1.07	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.49	115.56	-0.059%	0.194%	-1.353%	-1.353%	1.20	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.27	103.39	-0.115%	0.263%	-1.450%	-1.450%	1.58	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.37	105.47	-0.102%	0.336%	-1.884%	-1.884%	1.75	21.25	20.89

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