

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 March, 2018

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Bond Indices Performance

Index	Close Value 07-Mar-2018	Previous Close Value 06-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.57	114.44	0.108%	0.09%	-1.08%	-1.08%	14.57%	6.30	6.24	0.92
All Bond Index (Return)	203.12	202.89	0.114%	0.15%	-0.50%	-0.50%	103.12%	6.30	6.24	0.92
Under 3 Bond Index (Clean)	84.54	84.55	-0.014%	-0.08%	-0.96%	-0.96%	-15.46%	1.60	1.61	-0.47
Under 3 Bond Index (Return)	142.89	142.89	-0.002%	0.00%	-0.15%	-0.15%	42.89%	1.60	1.61	-0.47
Under 5 Bond Index (Clean)	97.84	97.84	-0.001%	-0.05%	-0.86%	-0.86%	-2.17%	2.11	2.12	-0.28
Under 5 Bond Index (Return)	168.43	168.42	0.008%	0.02%	-0.19%	-0.19%	68.43%	2.11	2.12	-0.28
Under 10 Bond Index (Clean)	109.46	109.41	0.048%	0.01%	-1.07%	-1.07%	9.46%	3.88	3.87	0.30
Under 10 Bond Index (Return)	190.13	190.02	0.056%	0.07%	-0.46%	-0.46%	90.13%	3.88	3.87	0.30
5 Plus Bond Index (Clean)	129.82	129.57	0.191%	0.20%	-1.25%	-1.25%	29.82%	9.45	9.34	1.12
5 Plus Bond Index (Return)	231.10	230.65	0.193%	0.24%	-0.74%	-0.74%	131.10%	9.45	9.34	1.12
10 Plus Bond Index (Clean)	139.89	139.46	0.310%	0.37%	-1.18%	-1.18%	39.89%	14.60	14.38	1.49
10 Plus Bond Index (Return)	258.52	257.72	0.312%	0.40%	-0.70%	-0.70%	158.52%	14.60	14.38	1.49

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	103.05	1.73	140	104.77	0.00	8,835	9,104	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.39	3.16	262	109.55	0.00	7,180	7,639	7865
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.48	2.26	140	112.74	0.00	6,110	6,750	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.54	3.98	323	114.52	0.00	10,758	11,892	12320
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.16	1.92	140	116.08	0.00	7,241	8,381	8522
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.78	357	104.21	0.00	6,828	7,062	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.45	0.00	147	99.45	0.00	4,000	3,978	3978
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.70	3.76	352	122.46	0.00	6,383	7,577	7817
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.97	3.30	354	121.27	0.00	8,031	9,474	9739
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.13	5.31	359	138.44	0.00	11,490	15,297	15907
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.76	0.81	296	102.57	0.00	11,319	11,518	11609
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.41	0.14	56	98.55	0.00	4,800	4,724	4730
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.71	1.95	296	115.66	0.00	9,387	10,673	10856
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.09	1.38	296	103.47	0.00	5,263	5,342	5415
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.52	0.09	17	105.61	0.00	8,024	8,467	8474

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Bond Index Constituent

Clean Price Performance			Index Price 07-Mar-2018	Previous Index Price 06-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	103.05	103.09	-0.044%	-0.088%	-0.955%	-0.955%	-0.46	0.61	0.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.39	106.40	-0.009%	-0.080%	-0.810%	-0.810%	-0.57	1.24	1.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.48	110.49	-0.011%	-0.087%	-0.988%	-0.988%	-0.56	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	110.54	110.54	-0.001%	-0.042%	-0.965%	-0.965%	-0.46	1.99	2.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.16	114.17	-0.009%	-0.123%	-1.071%	-1.071%	-0.39	2.48	2.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.38	0.043%	0.075%	-0.472%	-0.472%	-0.05	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.45	99.39	0.062%	0.106%	-0.428%	-0.428%	0.12	4.61	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.70	118.62	0.065%	0.033%	-1.057%	-1.057%	0.16	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.97	117.85	0.103%	0.053%	-1.298%	-1.298%	0.38	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.13	132.98	0.114%	0.129%	-1.621%	-1.621%	0.57	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.76	101.61	0.144%	0.101%	-1.143%	-1.143%	0.78	7.84	7.78
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.41	98.30	0.113%	0.139%			1.07	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.71	113.42	0.257%	0.303%	-1.615%	-1.615%	1.19	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.09	101.73	0.352%	0.433%	-1.576%	-1.576%	1.57	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.52	105.04	0.462%	0.536%	-0.140%	-0.140%	1.74	21.25	20.89

Return Price Performance			Index Price 07-Mar-2018	Previous Index Price 06-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	104.77	104.81	-0.031%	-0.005%	-0.149%	-0.149%	-0.46	0.61	0.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.54	0.002%	-0.001%	-0.045%	-0.045%	-0.57	1.24	1.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.74	0.004%	0.015%	-0.002%	-0.002%	-0.56	1.56	1.57
IE0034074488	3407448	4.5 Treas Bnd 2020	114.52	114.51	0.010%	0.035%	-0.208%	-0.208%	-0.46	1.99	2.00
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.08	116.08	0.003%	-0.039%	-0.261%	-0.261%	-0.39	2.48	2.49
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.16	0.044%	0.088%	-0.326%	-0.326%	-0.05	3.94	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.45	99.39	0.062%	0.106%	-0.428%	-0.428%	0.12	4.61	4.61
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	122.37	0.072%	0.093%	-0.440%	-0.440%	0.16	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.27	121.14	0.108%	0.106%	-0.750%	-0.750%	0.38	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.44	138.28	0.120%	0.198%	-0.850%	-0.850%	0.57	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.57	102.42	0.145%	0.119%	-0.957%	-0.957%	0.78	7.84	7.78
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.55	98.44	0.115%	0.157%			1.07	9.76	9.66
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.66	115.36	0.258%	0.337%	-1.212%	-1.212%	1.19	10.64	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.47	103.11	0.352%	0.459%	-1.257%	-1.257%	1.57	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.61	105.12	0.466%	0.572%	-1.653%	-1.653%	1.74	21.25	20.89

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