

Irish Stock Exchange Daily Bond Index Report

Monday 12 March, 2018

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Bond Indices Performance

Index	Close Value 12-Mar-2018	Previous Close Value 09-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.65	114.53	0.101%	0.16%	-1.01%	-1.01%	14.65%	6.35	6.29	0.91
All Bond Index (Return)	203.34	203.09	0.123%	0.26%	-0.39%	-0.39%	103.34%	6.35	6.29	0.91
Under 3 Bond Index (Clean)	84.50	84.50	-0.001%	-0.13%	-1.01%	-1.01%	-15.50%	1.58	1.59	-0.48
Under 3 Bond Index (Return)	142.90	142.85	0.034%	0.01%	-0.14%	-0.14%	42.90%	1.58	1.59	-0.48
Under 5 Bond Index (Clean)	97.80	97.79	0.006%	-0.09%	-0.90%	-0.90%	-2.20%	2.12	2.13	-0.28
Under 5 Bond Index (Return)	168.45	168.39	0.035%	0.03%	-0.18%	-0.18%	68.45%	2.12	2.13	-0.28
Under 10 Bond Index (Clean)	109.47	109.43	0.035%	0.01%	-1.07%	-1.07%	9.47%	3.92	3.90	0.29
Under 10 Bond Index (Return)	190.22	190.10	0.060%	0.12%	-0.41%	-0.41%	90.22%	3.92	3.90	0.29
5 Plus Bond Index (Clean)	130.02	129.79	0.173%	0.35%	-1.10%	-1.10%	30.02%	9.50	9.40	1.10
5 Plus Bond Index (Return)	231.52	231.08	0.189%	0.42%	-0.56%	-0.56%	131.52%	9.50	9.40	1.10
10 Plus Bond Index (Clean)	140.32	139.87	0.323%	0.68%	-0.88%	-0.88%	40.32%	14.53	14.32	1.46
10 Plus Bond Index (Return)	259.37	258.50	0.335%	0.73%	-0.38%	-0.38%	159.37%	14.53	14.32	1.46

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	103.00	1.79	145	104.79	0.00	8,835	9,100	9258
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.34	3.22	267	109.55	0.00	7,130	7,582	7811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.41	2.34	145	112.76	0.00	6,110	6,746	6889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.47	4.04	328	114.51	0.00	10,661	11,777	12209
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	1.99	145	116.10	0.00	7,208	8,226	8369
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.79	362	104.24	0.00	6,828	7,063	7117
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.47	0.00	152	99.47	0.00	4,500	4,476	4476
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.70	3.82	357	122.52	0.00	6,383	7,577	7821
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.04	3.34	359	121.39	0.00	8,031	9,480	9748
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.13	5.39	364	138.52	0.00	11,490	15,298	15916
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.90	0.83	301	102.72	0.00	11,319	11,533	11627
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.62	0.15	61	98.77	0.00	5,375	5,230	5238
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.97	1.98	301	115.95	0.00	9,387	10,698	10884
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.40	1.40	301	103.80	0.00	5,263	5,389	5463
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.00	0.12	22	106.12	0.00	8,064	8,547	8557

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Bond Index Constituent

Clean Price Performance			Index Price 12-Mar-2018	Previous Index Price 09-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	103.00	103.00	-0.001%	-0.134%	-1.001%	-1.001%	-0.50	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.34	106.33	0.002%	-0.130%	-0.860%	-0.860%	-0.58	1.22	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.41	110.41	-0.001%	-0.148%	-1.049%	-1.049%	-0.57	1.55	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	110.47	110.48	-0.011%	-0.103%	-1.026%	-1.026%	-0.46	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11	114.11	0.007%	-0.166%	-1.114%	-1.114%	-0.40	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.41	0.034%	0.095%	-0.451%	-0.451%	-0.06	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.43	0.040%	0.124%	-0.409%	-0.409%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.70	118.65	0.045%	0.037%	-1.053%	-1.053%	0.16	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.04	117.97	0.062%	0.112%	-1.239%	-1.239%	0.36	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.13	133.07	0.045%	0.131%	-1.618%	-1.618%	0.56	6.16	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	101.77	0.129%	0.239%	-1.007%	-1.007%	0.76	7.83	7.77
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.62	98.46	0.158%	0.351%			1.04	9.75	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.97	113.73	0.212%	0.534%	-1.388%	-1.388%	1.16	10.63	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.40	102.08	0.316%	0.738%	-1.277%	-1.277%	1.55	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.00	105.40	0.568%	0.990%	0.310%	0.310%	1.72	21.26	20.90

Return Price Performance			Index Price 12-Mar-2018	Previous Index Price 09-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	104.79	104.75	0.034%	0.010%	-0.134%	-0.134%	-0.50	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.52	0.036%	0.006%	-0.037%	-0.037%	-0.58	1.22	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.76	112.71	0.043%	0.027%	0.010%	0.010%	-0.57	1.55	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.49	0.022%	0.030%	-0.213%	-0.213%	-0.46	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.05	0.042%	-0.022%	-0.245%	-0.245%	-0.40	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.24	104.20	0.039%	0.119%	-0.296%	-0.296%	-0.06	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.43	0.040%	0.124%	-0.409%	-0.409%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.52	122.43	0.070%	0.141%	-0.392%	-0.392%	0.16	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.39	121.28	0.083%	0.201%	-0.656%	-0.656%	0.36	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.52	138.42	0.075%	0.254%	-0.795%	-0.795%	0.56	6.16	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.72	102.58	0.136%	0.269%	-0.808%	-0.808%	0.76	7.83	7.77
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.77	98.61	0.165%	0.380%			1.04	9.75	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.95	115.69	0.226%	0.593%	-0.960%	-0.960%	1.16	10.63	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.80	103.47	0.326%	0.783%	-0.939%	-0.939%	1.55	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.12	105.50	0.584%	1.052%	-1.184%	-1.184%	1.72	21.26	20.90

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