

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 March, 2018

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Bond Indices Performance

Index	Close Value 13-Mar-2018	Previous Close Value 12-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.60	114.65	-0.045%	0.12%	-1.05%	-1.05%	14.60%	6.34	6.29	0.91
All Bond Index (Return)	203.27	203.34	-0.036%	0.22%	-0.42%	-0.42%	103.27%	6.34	6.29	0.91
Under 3 Bond Index (Clean)	84.50	84.50	-0.002%	-0.13%	-1.02%	-1.02%	-15.51%	1.58	1.59	-0.48
Under 3 Bond Index (Return)	142.91	142.90	0.009%	0.02%	-0.13%	-0.13%	42.91%	1.58	1.59	-0.48
Under 5 Bond Index (Clean)	97.80	97.80	-0.001%	-0.09%	-0.90%	-0.90%	-2.20%	2.12	2.13	-0.28
Under 5 Bond Index (Return)	168.47	168.45	0.009%	0.04%	-0.17%	-0.17%	68.47%	2.12	2.13	-0.28
Under 10 Bond Index (Clean)	109.47	109.47	0.000%	0.01%	-1.07%	-1.07%	9.47%	3.92	3.90	0.29
Under 10 Bond Index (Return)	190.23	190.22	0.008%	0.13%	-0.40%	-0.40%	90.23%	3.92	3.90	0.29
5 Plus Bond Index (Clean)	129.92	130.02	-0.078%	0.27%	-1.18%	-1.18%	29.92%	9.49	9.39	1.11
5 Plus Bond Index (Return)	231.36	231.52	-0.070%	0.35%	-0.63%	-0.63%	131.36%	9.49	9.39	1.11
10 Plus Bond Index (Clean)	140.05	140.32	-0.193%	0.48%	-1.07%	-1.07%	40.05%	14.50	14.29	1.47
10 Plus Bond Index (Return)	258.88	259.37	-0.187%	0.54%	-0.57%	-0.57%	158.88%	14.50	14.29	1.47

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	102.97	1.80	146	104.77	0.00	8,835	9,097	9257
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.33	3.23	268	109.56	0.00	7,130	7,582	7812
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.41	2.36	146	112.77	0.00	6,110	6,746	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.47	4.06	329	114.53	0.00	10,661	11,778	12210
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.13	2.00	146	116.13	0.00	7,208	8,227	8371
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.80	363	104.26	0.00	6,828	7,064	7118
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.47	0.00	153	99.47	0.00	4,500	4,476	4476
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.71	3.83	358	122.53	0.00	6,383	7,577	7822
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.04	3.35	360	121.40	0.00	8,031	9,480	9749
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.14	0.00	0	133.14	5.40	11,490	15,298	15918
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.89	0.83	302	102.72	0.00	11,319	11,533	11627
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.61	0.15	62	98.76	0.00	5,375	5,300	5308
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.86	1.99	302	115.84	0.00	9,387	10,687	10874
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.19	1.41	302	103.60	0.00	5,263	5,378	5452
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.56	0.13	23	105.68	0.00	8,064	8,512	8522

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Bond Index Constituent

Clean Price Performance			Index Price 13-Mar-2018	Previous Index Price 12-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	102.97	103.00	-0.029%	-0.163%	-1.029%	-1.029%	-0.47	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.33	106.34	-0.002%	-0.131%	-0.861%	-0.861%	-0.59	1.22	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.41	110.41	0.000%	-0.148%	-1.049%	-1.049%	-0.58	1.54	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	110.47	110.47	0.004%	-0.099%	-1.022%	-1.022%	-0.47	1.98	1.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.13	114.11	0.016%	-0.150%	-1.098%	-1.098%	-0.41	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.45	0.010%	0.104%	-0.442%	-0.442%	-0.06	3.95	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.47	0.000%	0.124%	-0.409%	-0.409%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.71	118.70	0.003%	0.040%	-1.050%	-1.050%	0.15	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.04	118.04	0.003%	0.114%	-1.237%	-1.237%	0.36	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.14	133.13	0.002%	0.133%	-1.616%	-1.616%	0.56	6.16	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.89	101.90	-0.004%	0.235%	-1.011%	-1.011%	0.76	7.82	7.76
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.61	98.62	-0.013%	0.338%			1.05	9.74	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.86	113.97	-0.100%	0.433%	-1.486%	-1.486%	1.17	10.62	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.19	102.40	-0.204%	0.532%	-1.479%	-1.479%	1.57	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.56	106.00	-0.415%	0.571%	-0.106%	-0.106%	1.74	21.24	20.88

Return Price Performance			Index Price 13-Mar-2018	Previous Index Price 12-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	104.79	-0.017%	-0.008%	-0.152%	-0.152%	-0.47	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	109.55	0.009%	0.016%	-0.028%	-0.028%	-0.59	1.22	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.76	0.014%	0.041%	0.024%	0.024%	-0.58	1.54	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	114.53	114.51	0.014%	0.044%	-0.200%	-0.200%	-0.47	1.98	1.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.10	0.028%	0.005%	-0.217%	-0.217%	-0.41	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.24	0.012%	0.132%	-0.283%	-0.283%	-0.06	3.95	3.96
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.47	0.000%	0.124%	-0.409%	-0.409%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.53	122.52	0.011%	0.152%	-0.381%	-0.381%	0.15	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.40	121.39	0.010%	0.211%	-0.646%	-0.646%	0.36	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.14	138.52	-3.885%	-3.641%	-4.649%	-4.649%	0.56	6.16	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.72	102.72	-0.002%	0.267%	-0.810%	-0.810%	0.76	7.82	7.76
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.76	98.77	-0.010%	0.370%			1.05	9.74	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.84	115.95	-0.092%	0.501%	-1.051%	-1.051%	1.17	10.62	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.60	103.80	-0.197%	0.584%	-1.134%	-1.134%	1.57	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.68	106.12	-0.410%	0.638%	-1.589%	-1.589%	1.74	21.24	20.88

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