

Irish Stock Exchange Daily Bond Index Report



Wednesday 14 March, 2018

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Bond Indices Performance

Index	Close Value 14-Mar-2018	Previous Close Value 13-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.58	114.60	-0.012%	0.11%	-1.07%	-1.07%	14.58%	6.34	6.29	0.91
All Bond Index (Return)	203.26	203.27	-0.004%	0.22%	-0.43%	-0.43%	103.26%	6.34	6.29	0.91
Under 3 Bond Index (Clean)	84.48	84.50	-0.024%	-0.16%	-1.04%	-1.04%	-15.53%	1.58	1.59	-0.48
Under 3 Bond Index (Return)	142.90	142.91	-0.011%	0.01%	-0.14%	-0.14%	42.90%	1.58	1.59	-0.48
Under 5 Bond Index (Clean)	97.78	97.80	-0.018%	-0.11%	-0.92%	-0.92%	-2.22%	2.12	2.13	-0.28
Under 5 Bond Index (Return)	168.45	168.47	-0.009%	0.03%	-0.18%	-0.18%	68.45%	2.12	2.13	-0.28
Under 10 Bond Index (Clean)	109.45	109.47	-0.017%	0.00%	-1.08%	-1.08%	9.45%	3.90	3.89	0.29
Under 10 Bond Index (Return)	190.22	190.23	-0.008%	0.12%	-0.41%	-0.41%	90.22%	3.90	3.89	0.29
5 Plus Bond Index (Clean)	129.91	129.92	-0.007%	0.27%	-1.19%	-1.19%	29.91%	9.52	9.41	1.11
5 Plus Bond Index (Return)	231.35	231.36	0.000%	0.35%	-0.63%	-0.63%	131.35%	9.52	9.41	1.11
10 Plus Bond Index (Clean)	140.06	140.05	0.006%	0.49%	-1.06%	-1.06%	40.06%	14.49	14.29	1.47
10 Plus Bond Index (Return)	258.91	258.88	0.010%	0.55%	-0.56%	-0.56%	158.91%	14.49	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	102.95	1.81	147	104.76	0.00	8,835	9,095	9256
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.31	3.24	269	109.55	0.00	7,130	7,580	7811
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.38	2.38	147	112.76	0.00	6,110	6,744	6889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.45	4.07	330	114.52	0.00	10,661	11,775	12209
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	2.01	147	116.12	0.00	7,208	8,225	8370
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.80	364	104.26	0.00	6,828	7,064	7119
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.46	0.00	154	99.46	0.00	4,500	4,476	4476
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.67	3.84	359	122.50	0.00	6,383	7,575	7820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.01	3.36	361	121.38	0.00	8,031	9,477	9748
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.12	0.02	1	133.13	0.00	11,490	15,296	15297
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.90	0.83	303	102.73	0.00	11,319	11,533	11627
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.68	0.16	63	98.83	0.00	5,375	5,304	5312
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.87	1.99	303	115.86	0.00	9,387	10,688	10875
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.18	1.41	303	103.59	0.00	5,263	5,378	5452
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.53	0.13	24	105.66	0.00	8,064	8,510	8520

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Bond Index Constituent

Clean Price Performance			Index Price 14-Mar-2018	Previous Index Price 13-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	102.95	102.97	-0.022%	-0.185%	-1.052%	-1.052%	-0.46	0.59	0.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.31	106.33	-0.024%	-0.156%	-0.886%	-0.886%	-0.58	1.22	1.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.38	110.41	-0.029%	-0.177%	-1.077%	-1.077%	-0.57	1.54	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	110.45	110.47	-0.022%	-0.121%	-1.044%	-1.044%	-0.46	1.97	1.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11	114.13	-0.021%	-0.171%	-1.119%	-1.119%	-0.40	2.46	2.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.46	0.003%	0.107%	-0.439%	-0.439%	-0.07	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.46	99.47	-0.008%	0.116%	-0.418%	-0.418%	0.12	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.67	118.71	-0.033%	0.007%	-1.083%	-1.083%	0.16	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.01	118.04	-0.027%	0.087%	-1.263%	-1.263%	0.36	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.12	133.14	-0.015%	0.118%	-1.631%	-1.631%	0.56	6.15	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	101.89	0.003%	0.238%	-1.008%	-1.008%	0.76	7.82	7.76
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.68	98.61	0.070%	0.408%			1.04	9.74	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	113.86	0.008%	0.441%	-1.479%	-1.479%	1.17	10.62	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.18	102.19	-0.014%	0.518%	-1.492%	-1.492%	1.57	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.53	105.56	-0.026%	0.545%	-0.132%	-0.132%	1.74	21.24	20.87

Return Price Performance			Index Price 14-Mar-2018	Previous Index Price 13-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	104.76	104.77	-0.010%	-0.018%	-0.162%	-0.162%	-0.46	0.59	0.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.56	-0.013%	0.003%	-0.041%	-0.041%	-0.58	1.22	1.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.76	112.77	-0.014%	0.027%	0.010%	0.010%	-0.57	1.54	1.55
IE0034074488	3407448	4.5 Treas Bnd 2020	114.52	114.53	-0.010%	0.033%	-0.210%	-0.210%	-0.46	1.97	1.98
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.13	-0.009%	-0.003%	-0.226%	-0.226%	-0.40	2.46	2.47
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.26	0.005%	0.136%	-0.278%	-0.278%	-0.07	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.46	99.47	-0.008%	0.116%	-0.418%	-0.418%	0.12	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.50	122.53	-0.023%	0.129%	-0.404%	-0.404%	0.16	4.54	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.38	121.40	-0.018%	0.193%	-0.664%	-0.664%	0.36	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.13	133.14	-0.004%	-3.645%	-4.653%	-4.653%	0.56	6.15	6.12
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	102.72	0.006%	0.273%	-0.804%	-0.804%	0.76	7.82	7.76
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.83	98.76	0.072%	0.442%			1.04	9.74	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.86	115.84	0.013%	0.514%	-1.039%	-1.039%	1.17	10.62	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.59	103.60	-0.010%	0.575%	-1.143%	-1.143%	1.57	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.66	105.68	-0.020%	0.618%	-1.608%	-1.608%	1.74	21.24	20.87

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