

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 March, 2018

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## Bond Indices Performance

Index	Close Value 15-Mar-2018	Previous Close Value 14-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.81	114.58	0.198%	0.30%	-0.87%	-0.87%	14.81%	6.36	6.31	0.88
All Bond Index (Return)	203.67	203.26	0.203%	0.42%	-0.23%	-0.23%	103.67%	6.36	6.31	0.88
Under 3 Bond Index (Clean)	84.46	84.48	-0.020%	-0.18%	-1.06%	-1.06%	-15.54%	1.57	1.58	-0.49
Under 3 Bond Index (Return)	142.89	142.90	-0.008%	0.00%	-0.15%	-0.15%	42.89%	1.57	1.58	-0.49
Under 5 Bond Index (Clean)	97.78	97.78	0.005%	-0.10%	-0.91%	-0.91%	-2.22%	2.11	2.12	-0.29
Under 5 Bond Index (Return)	168.48	168.45	0.015%	0.05%	-0.16%	-0.16%	68.48%	2.11	2.12	-0.29
Under 10 Bond Index (Clean)	109.55	109.45	0.095%	0.09%	-0.99%	-0.99%	9.55%	3.91	3.90	0.26
Under 10 Bond Index (Return)	190.41	190.22	0.103%	0.22%	-0.31%	-0.31%	90.41%	3.91	3.90	0.26
5 Plus Bond Index (Clean)	130.35	129.91	0.341%	0.61%	-0.85%	-0.85%	30.35%	9.54	9.44	1.07
5 Plus Bond Index (Return)	232.15	231.35	0.344%	0.70%	-0.29%	-0.29%	132.15%	9.54	9.44	1.07
10 Plus Bond Index (Clean)	140.81	140.06	0.537%	1.03%	-0.53%	-0.53%	40.81%	14.50	14.30	1.44
10 Plus Bond Index (Return)	260.30	258.91	0.537%	1.09%	-0.02%	-0.02%	160.30%	14.50	14.30	1.44

## 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	102.90	1.83	148	104.73	0.00	8,835	9,091	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.29	3.26	270	109.54	0.00	7,130	7,578	7810
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.34	2.39	148	112.73	0.00	6,110	6,741	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.45	4.08	331	114.53	0.00	10,661	11,775	12210
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	2.03	148	116.13	0.00	7,085	8,225	8371
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.00	0	103.54	0.80	6,828	7,069	7124
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.60	0.00	155	99.60	0.00	4,500	4,482	4482
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	3.85	360	122.63	0.00	6,383	7,582	7828
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.22	3.37	362	121.59	0.00	8,031	9,494	9765
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.39	0.03	2	133.42	0.00	11,490	15,327	15330
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.21	0.83	304	103.05	0.00	11,319	11,569	11664
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.08	0.16	64	99.24	0.00	5,375	5,326	5334
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.33	2.00	304	116.33	0.00	9,387	10,731	10919
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.78	1.42	304	104.20	0.00	5,263	5,409	5484
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.32	0.14	25	106.46	0.00	8,114	8,574	8585



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Mar-2018	Previous Index Price 14-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	102.90	102.95	-0.046%	-0.231%	-1.097%	-1.097%	-0.45	0.58	0.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.29	106.31	-0.019%	-0.175%	-0.904%	-0.904%	-0.60	1.21	1.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.34	110.38	-0.039%	-0.216%	-1.116%	-1.116%	-0.58	1.53	1.54
IE0034074488	3407448	4.5 Treas Bnd 2020	110.45	110.45	-0.005%	-0.126%	-1.048%	-1.048%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11	114.11	-0.001%	-0.172%	-1.120%	-1.120%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.46	0.075%	0.183%	-0.364%	-0.364%	-0.09	3.94	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.60	99.46	0.142%	0.258%	-0.276%	-0.276%	0.09	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	118.67	0.099%	0.106%	-0.984%	-0.984%	0.13	4.53	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.22	118.01	0.177%	0.265%	-1.089%	-1.089%	0.33	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.39	133.12	0.202%	0.320%	-1.432%	-1.432%	0.52	6.15	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	101.90	0.312%	0.551%	-0.699%	-0.699%	0.72	7.81	7.76
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.08	98.68	0.412%	0.822%			1.00	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.33	113.87	0.403%	0.846%	-1.082%	-1.082%	1.13	10.61	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.78	102.18	0.591%	1.113%	-0.910%	-0.910%	1.53	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.32	105.53	0.750%	1.299%	0.617%	0.617%	1.71	21.25	20.90

Return Price Performance			Index Price 15-Mar-2018	Previous Index Price 14-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	104.73	104.76	-0.032%	-0.051%	-0.194%	-0.194%	-0.45	0.58	0.59
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.54	109.55	-0.007%	-0.005%	-0.048%	-0.048%	-0.60	1.21	1.22
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.73	112.76	-0.024%	0.003%	-0.014%	-0.014%	-0.58	1.53	1.54
IE0034074488	3407448	4.5 Treas Bnd 2020	114.53	114.52	0.007%	0.040%	-0.203%	-0.203%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.12	0.010%	0.007%	-0.216%	-0.216%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	104.26	-0.691%	-0.555%	-0.967%	-0.967%	-0.09	3.94	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.60	99.46	0.142%	0.258%	-0.276%	-0.276%	0.09	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.63	122.50	0.105%	0.235%	-0.299%	-0.299%	0.13	4.53	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.59	121.38	0.180%	0.373%	-0.485%	-0.485%	0.33	5.57	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.42	133.13	0.213%	-3.439%	-4.450%	-4.450%	0.52	6.15	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.05	102.73	0.312%	0.587%	-0.494%	-0.494%	0.72	7.81	7.76
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.24	98.83	0.415%	0.859%			1.00	9.73	9.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.33	115.86	0.402%	0.918%	-0.641%	-0.641%	1.13	10.61	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.20	103.59	0.588%	1.166%	-0.562%	-0.562%	1.53	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	105.66	0.753%	1.376%	-0.867%	-0.867%	1.71	21.25	20.90

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