

# Irish Stock Exchange Daily Bond Index Report



Tuesday 20 March, 2018

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## Bond Indices Performance

Index	Close Value 20-Mar-2018	Previous Close Value 19-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	114.78	0.022%	0.30%	-0.87%	-0.87%	14.81%	6.38	6.32	0.88
All Bond Index (Return)	203.32	203.64	-0.156%	0.25%	-0.40%	-0.40%	103.32%	6.38	6.32	0.88
Under 3 Bond Index (Clean)	84.41	84.44	-0.037%	-0.23%	-1.11%	-1.11%	-15.59%	1.56	1.57	-0.48
Under 3 Bond Index (Return)	142.90	142.88	0.010%	0.01%	-0.14%	-0.14%	42.90%	1.56	1.57	-0.48
Under 5 Bond Index (Clean)	97.74	97.77	-0.032%	-0.14%	-0.95%	-0.95%	-2.26%	2.10	2.11	-0.29
Under 5 Bond Index (Return)	168.49	168.48	0.007%	0.05%	-0.16%	-0.16%	68.49%	2.10	2.11	-0.29
Under 10 Bond Index (Clean)	109.53	109.54	-0.013%	0.07%	-1.01%	-1.01%	9.53%	3.91	3.90	0.26
Under 10 Bond Index (Return)	189.94	190.41	-0.249%	-0.03%	-0.56%	-0.56%	89.94%	3.91	3.90	0.26
5 Plus Bond Index (Clean)	130.41	130.31	0.074%	0.65%	-0.81%	-0.81%	30.41%	10.15	10.04	1.12
5 Plus Bond Index (Return)	231.37	232.09	-0.308%	0.36%	-0.62%	-0.62%	131.37%	10.15	10.04	1.12
10 Plus Bond Index (Clean)	140.90	140.71	0.136%	1.09%	-0.47%	-0.47%	40.90%	14.51	14.31	1.43
10 Plus Bond Index (Return)	260.53	260.13	0.153%	1.18%	0.07%	0.07%	160.53%	14.51	14.31	1.43

## 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	102.85	1.89	153	104.73	0.00	8,835	9,087	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.17	3.32	275	109.49	0.00	7,130	7,570	7806
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.29	2.47	153	112.76	0.00	6,110	6,739	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.41	4.14	336	114.55	0.00	10,661	11,771	12212
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.05	2.10	153	116.15	0.00	7,085	8,081	8229
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.55	0.01	5	103.56	0.00	6,828	7,070	7071
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.58	0.00	160	99.58	0.00	4,500	4,481	4481
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.73	0.00	0	118.73	3.90	6,383	7,579	7828
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.20	0.02	2	118.22	0.00	8,031	9,492	9494
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.40	0.10	7	133.51	0.00	11,490	15,328	15340
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.26	0.85	309	103.10	0.00	11,319	11,574	11670
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.08	0.17	69	99.25	0.00	5,375	5,326	5335
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.32	2.03	309	116.35	0.00	9,387	10,730	10921
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.90	1.44	309	104.34	0.00	5,263	5,415	5491
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.50	0.16	30	106.66	0.00	8,114	8,641	8655



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Mar-2018	Previous Index Price 19-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	102.85	102.90	-0.048%	-0.281%	-1.147%	-1.147%	-0.43	0.58	0.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.17	106.23	-0.053%	-0.283%	-1.012%	-1.012%	-0.54	1.20	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.29	110.33	-0.036%	-0.257%	-1.156%	-1.156%	-0.58	1.52	1.53
IE0034074488	3407448	4.5 Treas Bnd 2020	110.41	110.44	-0.024%	-0.158%	-1.080%	-1.080%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.05	114.09	-0.032%	-0.220%	-1.166%	-1.166%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.55	-0.001%	0.193%	-0.354%	-0.354%	-0.09	3.93	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.58	99.61	-0.033%	0.234%	-0.300%	-0.300%	0.09	4.58	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	118.79	-0.049%	0.063%	-1.027%	-1.027%	0.13	4.67	4.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.20	118.21	-0.009%	0.245%	-1.108%	-1.108%	0.33	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.40	133.37	0.028%	0.333%	-1.420%	-1.420%	0.51	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	102.21	0.044%	0.593%	-0.658%	-0.658%	0.71	7.81	7.75
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.08	99.03	0.048%	0.819%			1.00	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.32	114.25	0.054%	0.837%	-1.090%	-1.090%	1.13	10.61	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.90	102.73	0.159%	1.226%	-0.799%	-0.799%	1.52	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.50	106.21	0.276%	1.468%	0.785%	0.785%	1.70	21.25	20.90

Return Price Performance			Index Price 20-Mar-2018	Previous Index Price 19-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	104.73	0.000%	-0.042%	-0.186%	-0.186%	-0.43	0.58	0.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.50	-0.007%	-0.055%	-0.099%	-0.099%	-0.54	1.20	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.76	112.74	0.022%	0.035%	0.018%	0.018%	-0.58	1.52	1.53
IE0034074488	3407448	4.5 Treas Bnd 2020	114.55	114.53	0.020%	0.062%	-0.181%	-0.181%	-0.48	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	116.13	0.016%	0.020%	-0.203%	-0.203%	-0.42	2.45	2.46
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.55	0.008%	-0.535%	-0.947%	-0.947%	-0.09	3.93	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.58	99.61	-0.033%	0.234%	-0.300%	-0.300%	0.09	4.58	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	122.65	-3.192%	-2.952%	-3.468%	-3.468%	0.13	4.67	4.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.22	121.59	-2.774%	-2.414%	-3.248%	-3.248%	0.33	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.51	133.41	0.073%	-3.373%	-4.384%	-4.384%	0.51	6.14	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.10	103.05	0.054%	0.642%	-0.439%	-0.439%	0.71	7.81	7.75
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.25	99.19	0.058%	0.868%			1.00	9.72	9.63
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.35	116.26	0.077%	0.938%	-0.621%	-0.621%	1.13	10.61	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.34	104.15	0.174%	1.300%	-0.430%	-0.430%	1.52	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.66	106.35	0.296%	1.571%	-0.676%	-0.676%	1.70	21.25	20.90

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