

Irish Stock Exchange Daily Bond Index Report

Wednesday 21 March, 2018

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Bond Indices Performance

Index	Close Value 21-Mar-2018	Previous Close Value 20-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.75	114.81	-0.052%	0.25%	-0.92%	-0.92%	14.75%	6.37	6.32	0.89
All Bond Index (Return)	203.24	203.32	-0.044%	0.20%	-0.44%	-0.44%	103.24%	6.37	6.32	0.89
Under 3 Bond Index (Clean)	84.41	84.41	-0.009%	-0.24%	-1.12%	-1.12%	-15.60%	1.56	1.56	-0.48
Under 3 Bond Index (Return)	142.90	142.90	0.003%	0.01%	-0.14%	-0.14%	42.90%	1.56	1.56	-0.48
Under 5 Bond Index (Clean)	97.72	97.74	-0.018%	-0.16%	-0.97%	-0.97%	-2.28%	2.40	2.41	-0.19
Under 5 Bond Index (Return)	168.47	168.49	-0.011%	0.04%	-0.17%	-0.17%	68.47%	2.40	2.41	-0.19
Under 10 Bond Index (Clean)	109.49	109.53	-0.034%	0.04%	-1.04%	-1.04%	9.49%	3.91	3.90	0.27
Under 10 Bond Index (Return)	189.89	189.94	-0.024%	-0.05%	-0.58%	-0.58%	89.89%	3.91	3.90	0.27
5 Plus Bond Index (Clean)	130.30	130.41	-0.082%	0.57%	-0.89%	-0.89%	30.30%	10.15	10.03	1.13
5 Plus Bond Index (Return)	231.20	231.37	-0.075%	0.29%	-0.69%	-0.69%	131.20%	10.15	10.03	1.13
10 Plus Bond Index (Clean)	140.74	140.90	-0.115%	0.98%	-0.58%	-0.58%	40.74%	14.51	14.30	1.44
10 Plus Bond Index (Return)	260.24	260.53	-0.109%	1.07%	-0.04%	-0.04%	160.24%	14.51	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	102.83	1.90	154	104.73	0.00	8,835	9,085	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.17	3.33	276	109.50	0.00	7,126	7,570	7807
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.28	2.49	154	112.77	0.00	6,110	6,738	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.40	4.16	337	114.56	0.00	10,661	11,770	12213
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.03	2.11	154	116.14	0.00	6,989	8,079	8229
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.01	6	103.52	0.00	6,828	7,067	7068
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.53	0.00	161	99.53	0.00	4,500	4,479	4479
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.68	0.01	1	118.69	0.00	6,383	7,576	7577
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.15	0.03	3	118.18	0.00	8,031	9,489	9491
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.33	0.12	8	133.45	0.00	11,490	15,320	15333
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.19	0.85	310	103.04	0.00	11,319	11,567	11663
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.99	0.17	70	99.16	0.00	5,375	5,321	5330
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.25	2.04	310	116.29	0.00	9,387	10,724	10915
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.77	1.44	310	104.22	0.00	5,282	5,409	5485
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.29	0.17	31	106.46	0.00	8,164	8,624	8638

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Bond Index Constituent

Clean Price Performance			Index Price 21-Mar-2018	Previous Index Price 20-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	102.83	102.85	-0.014%	-0.295%	-1.160%	-1.160%	-0.43	0.57	0.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.17	106.17	0.000%	-0.283%	-1.012%	-1.012%	-0.55	1.20	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.28	110.29	-0.010%	-0.267%	-1.166%	-1.166%	-0.59	1.52	1.53
IE0034074488	3407448	4.5 Treas Bnd 2020	110.40	110.41	-0.005%	-0.164%	-1.086%	-1.086%	-0.49	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.03	114.05	-0.020%	-0.240%	-1.186%	-1.186%	-0.41	2.44	2.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.55	-0.045%	0.147%	-0.399%	-0.399%	-0.08	3.93	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.53	99.58	-0.055%	0.178%	-0.355%	-0.355%	0.10	4.57	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.73	-0.043%	0.020%	-1.069%	-1.069%	0.14	4.66	4.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.15	118.20	-0.041%	0.204%	-1.148%	-1.148%	0.33	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.33	133.40	-0.057%	0.276%	-1.476%	-1.476%	0.52	6.14	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.19	102.26	-0.064%	0.529%	-0.721%	-0.721%	0.72	7.80	7.75
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.99	99.08	-0.090%	0.729%			1.01	9.72	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.25	114.32	-0.059%	0.777%	-1.149%	-1.149%	1.14	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.77	102.90	-0.119%	1.106%	-0.917%	-0.917%	1.53	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.29	106.50	-0.196%	1.269%	0.588%	0.588%	1.71	21.24	20.88

Return Price Performance			Index Price 21-Mar-2018	Previous Index Price 20-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	-0.001%	-0.043%	-0.187%	-0.187%	-0.43	0.57	0.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.49	0.011%	-0.044%	-0.088%	-0.088%	-0.55	1.20	1.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	112.76	0.004%	0.039%	0.022%	0.022%	-0.59	1.52	1.53
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	114.55	0.006%	0.068%	-0.175%	-0.175%	-0.49	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	116.15	-0.008%	0.012%	-0.211%	-0.211%	-0.41	2.44	2.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.56	-0.043%	-0.578%	-0.990%	-0.990%	-0.08	3.93	3.94
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.53	99.58	-0.055%	0.178%	-0.355%	-0.355%	0.10	4.57	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.69	118.73	-0.034%	-2.984%	-3.501%	-3.501%	0.14	4.66	4.66
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.18	118.22	-0.033%	-2.446%	-3.280%	-3.280%	0.33	5.56	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.45	133.51	-0.046%	-3.418%	-4.429%	-4.429%	0.52	6.14	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.04	103.10	-0.061%	0.581%	-0.500%	-0.500%	0.72	7.80	7.75
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.16	99.25	-0.087%	0.781%			1.01	9.72	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.29	116.35	-0.053%	0.884%	-0.674%	-0.674%	1.14	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.22	104.34	-0.112%	1.186%	-0.542%	-0.542%	1.53	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	106.66	-0.190%	1.378%	-0.865%	-0.865%	1.71	21.24	20.88

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