

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 March, 2018

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## Bond Indices Performance

Index	Close Value 22-Mar-2018	Previous Close Value 21-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.18	114.75	0.381%	0.63%	-0.55%	-0.55%	15.18%	6.41	6.35	0.83
All Bond Index (Return)	204.02	203.24	0.384%	0.59%	-0.06%	-0.06%	104.02%	6.41	6.35	0.83
Under 3 Bond Index (Clean)	84.40	84.41	-0.009%	-0.25%	-1.13%	-1.13%	-15.60%	1.55	1.55	-0.50
Under 3 Bond Index (Return)	142.90	142.90	0.002%	0.01%	-0.14%	-0.14%	42.90%	1.55	1.55	-0.50
Under 5 Bond Index (Clean)	97.78	97.72	0.061%	-0.10%	-0.91%	-0.91%	-2.22%	2.40	2.40	-0.22
Under 5 Bond Index (Return)	168.59	168.47	0.069%	0.11%	-0.10%	-0.10%	68.59%	2.40	2.40	-0.22
Under 10 Bond Index (Clean)	109.69	109.49	0.187%	0.22%	-0.86%	-0.86%	9.69%	3.90	3.90	0.21
Under 10 Bond Index (Return)	190.26	189.89	0.193%	0.14%	-0.39%	-0.39%	90.26%	3.90	3.90	0.21
5 Plus Bond Index (Clean)	131.18	130.30	0.679%	1.25%	-0.22%	-0.22%	31.18%	10.18	10.07	1.07
5 Plus Bond Index (Return)	232.78	231.20	0.682%	0.97%	-0.02%	-0.02%	132.78%	10.18	10.07	1.07
10 Plus Bond Index (Clean)	142.16	140.74	1.013%	2.00%	0.42%	0.42%	42.16%	14.55	14.35	1.37
10 Plus Bond Index (Return)	262.87	260.24	1.008%	2.09%	0.96%	0.96%	162.87%	14.55	14.35	1.37

## 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	102.80	1.91	155	104.71	0.00	8,835	9,082	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.15	3.34	277	109.49	0.00	7,126	7,564	7802
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.23	2.51	155	112.74	0.00	6,110	6,735	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.41	4.17	338	114.58	0.00	10,661	11,771	12215
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.08	2.12	155	116.20	0.00	6,989	7,973	8122
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.70	0.02	7	103.72	0.00	6,828	7,081	7082
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.76	0.00	162	99.76	0.00	4,500	4,489	4489
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.96	0.02	2	118.98	0.00	6,383	7,594	7595
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.54	0.04	4	118.57	0.00	8,031	9,519	9522
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.81	0.13	9	133.94	0.00	11,490	15,375	15391
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.72	0.85	311	103.57	0.00	11,319	11,627	11723
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.63	0.18	71	99.81	0.00	5,375	5,355	5365
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.11	2.05	311	117.15	0.00	9,387	10,804	10996
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.95	1.45	311	105.40	0.00	5,282	5,491	5567
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.86	0.18	32	108.04	0.00	8,164	8,806	8820



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Mar-2018	Previous Index Price 21-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	102.80	102.83	-0.035%	-0.330%	-1.195%	-1.195%	-0.44	0.56	0.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.15	106.17	-0.024%	-0.306%	-1.035%	-1.035%	-0.56	1.19	1.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.23	110.28	-0.045%	-0.312%	-1.211%	-1.211%	-0.59	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	110.41	110.40	0.005%	-0.158%	-1.080%	-1.080%	-0.51	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.08	114.03	0.042%	-0.198%	-1.145%	-1.145%	-0.45	2.44	2.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.50	0.192%	0.340%	-0.208%	-0.208%	-0.13	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.53	0.237%	0.416%	-0.119%	-0.119%	0.05	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.96	118.68	0.234%	0.255%	-0.838%	-0.838%	0.09	4.66	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.54	118.15	0.326%	0.531%	-0.826%	-0.826%	0.27	5.55	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.81	133.33	0.362%	0.639%	-1.119%	-1.119%	0.46	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.72	102.19	0.520%	1.052%	-0.205%	-0.205%	0.66	7.80	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.63	98.99	0.649%	1.382%			0.94	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.11	114.25	0.750%	1.533%	-0.408%	-0.408%	1.07	10.60	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.95	102.77	1.147%	2.266%	0.220%	0.220%	1.46	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.86	106.29	1.478%	2.766%	2.074%	2.074%	1.64	21.28	20.94

Return Price Performance			Index Price 22-Mar-2018	Previous Index Price 21-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	104.71	104.73	-0.023%	-0.066%	-0.210%	-0.210%	-0.44	0.56	0.57
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.50	-0.012%	-0.056%	-0.099%	-0.099%	-0.56	1.19	1.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.77	-0.030%	0.009%	-0.008%	-0.008%	-0.59	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	114.58	114.56	0.016%	0.084%	-0.159%	-0.159%	-0.51	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.14	0.053%	0.065%	-0.158%	-0.158%	-0.45	2.44	2.45
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.52	0.194%	-0.385%	-0.798%	-0.798%	-0.13	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.53	0.237%	0.416%	-0.119%	-0.119%	0.05	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	118.69	0.243%	-2.749%	-3.267%	-3.267%	0.09	4.66	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.57	118.18	0.333%	-2.121%	-2.958%	-2.958%	0.27	5.55	5.54
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.94	133.45	0.373%	-3.058%	-4.072%	-4.072%	0.46	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.57	103.04	0.518%	1.102%	0.015%	0.015%	0.66	7.80	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.81	99.16	0.649%	1.435%			0.94	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.15	116.29	0.743%	1.634%	0.064%	0.064%	1.07	10.60	10.49
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.40	104.22	1.135%	2.335%	0.587%	0.587%	1.46	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.04	106.46	1.480%	2.879%	0.602%	0.602%	1.64	21.28	20.94

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