

Irish Stock Exchange Daily Bond Index Report

Friday 23 March, 2018

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Bond Indices Performance

Index	Close Value 23-Mar-2018	Previous Close Value 22-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.03	115.18	-0.134%	0.50%	-0.68%	-0.68%	15.03%	6.39	6.34	0.85
All Bond Index (Return)	203.76	204.02	-0.124%	0.46%	-0.18%	-0.18%	103.76%	6.39	6.34	0.85
Under 3 Bond Index (Clean)	84.38	84.40	-0.024%	-0.27%	-1.15%	-1.15%	-15.62%	1.54	1.55	-0.50
Under 3 Bond Index (Return)	142.89	142.90	-0.010%	0.00%	-0.15%	-0.15%	42.89%	1.54	1.55	-0.50
Under 5 Bond Index (Clean)	97.75	97.78	-0.032%	-0.13%	-0.94%	-0.94%	-2.25%	2.39	2.40	-0.21
Under 5 Bond Index (Return)	168.55	168.59	-0.022%	0.09%	-0.12%	-0.12%	68.55%	2.39	2.40	-0.21
Under 10 Bond Index (Clean)	109.62	109.69	-0.070%	0.15%	-0.93%	-0.93%	9.62%	3.90	3.89	0.23
Under 10 Bond Index (Return)	190.14	190.26	-0.060%	0.08%	-0.45%	-0.45%	90.14%	3.90	3.89	0.23
5 Plus Bond Index (Clean)	130.88	131.18	-0.229%	1.02%	-0.44%	-0.44%	30.88%	10.17	10.06	1.09
5 Plus Bond Index (Return)	232.26	232.78	-0.220%	0.75%	-0.24%	-0.24%	132.26%	10.17	10.06	1.09
10 Plus Bond Index (Clean)	141.68	142.16	-0.340%	1.65%	0.08%	0.08%	41.68%	14.53	14.33	1.39
10 Plus Bond Index (Return)	261.99	262.87	-0.332%	1.75%	0.63%	0.63%	161.99%	14.53	14.33	1.39

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	102.79	1.92	156	104.71	0.00	8,835	9,081	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.12	3.35	278	109.47	0.00	7,126	7,562	7801
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.19	2.52	156	112.71	0.00	6,110	6,733	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.38	4.18	339	114.56	0.00	10,661	11,767	12213
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.06	2.14	156	116.20	0.00	6,989	7,972	8121
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.02	8	103.68	0.00	6,828	7,077	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.73	0.00	163	99.73	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.88	0.03	3	118.91	0.00	6,383	7,588	7590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.42	0.05	5	118.47	0.00	8,031	9,510	9514
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.63	0.15	10	133.78	0.00	11,490	15,355	15372
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.55	0.86	312	103.40	0.00	11,319	11,607	11704
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.44	0.18	72	99.62	0.00	5,375	5,345	5355
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.84	2.05	312	116.90	0.00	9,387	10,780	10973
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.55	1.45	312	105.00	0.00	5,282	5,469	5546
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.28	0.18	33	107.46	0.00	8,164	8,758	8773

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Bond Index Constituent

Clean Price Performance			Index Price 23-Mar-2018	Previous Index Price 22-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	102.79	102.80	-0.010%	-0.339%	-1.204%	-1.204%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.12	106.15	-0.025%	-0.332%	-1.060%	-1.060%	-0.55	1.19	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.19	110.23	-0.035%	-0.347%	-1.246%	-1.246%	-0.58	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	110.38	110.41	-0.029%	-0.187%	-1.109%	-1.109%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.06	114.08	-0.018%	-0.215%	-1.162%	-1.162%	-0.44	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.70	-0.043%	0.296%	-0.251%	-0.251%	-0.12	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.76	-0.034%	0.381%	-0.153%	-0.153%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.88	118.96	-0.071%	0.184%	-0.908%	-0.908%	0.10	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	118.54	-0.094%	0.436%	-0.919%	-0.919%	0.29	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.63	133.81	-0.133%	0.505%	-1.250%	-1.250%	0.48	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	102.72	-0.170%	0.879%	-0.375%	-0.375%	0.68	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.44	99.63	-0.193%	1.186%			0.96	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	115.11	-0.227%	1.303%	-0.633%	-0.633%	1.09	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.55	103.95	-0.389%	1.868%	-0.170%	-0.170%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.28	107.86	-0.540%	2.211%	1.524%	1.524%	1.66	21.26	20.91

Return Price Performance			Index Price 23-Mar-2018	Previous Index Price 22-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	104.71	0.002%	-0.064%	-0.208%	-0.208%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	109.49	-0.014%	-0.069%	-0.113%	-0.113%	-0.55	1.19	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	112.74	-0.020%	-0.011%	-0.027%	-0.027%	-0.58	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	114.58	-0.017%	0.066%	-0.177%	-0.177%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.20	-0.005%	0.059%	-0.163%	-0.163%	-0.44	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.72	-0.040%	-0.425%	-0.838%	-0.838%	-0.12	3.92	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.76	-0.034%	0.381%	-0.153%	-0.153%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.91	118.98	-0.061%	-2.808%	-3.326%	-3.326%	0.10	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.47	118.57	-0.086%	-2.205%	-3.041%	-3.041%	0.29	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.78	133.94	-0.122%	-3.176%	-4.189%	-4.189%	0.48	6.13	6.10
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.40	103.57	-0.166%	0.934%	-0.151%	-0.151%	0.68	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.62	99.81	-0.189%	1.243%			0.96	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.90	117.15	-0.217%	1.413%	-0.153%	-0.153%	1.09	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.00	105.40	-0.379%	1.948%	0.206%	0.206%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.46	108.04	-0.533%	2.330%	0.066%	0.066%	1.66	21.26	20.91

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