

Irish Stock Exchange Daily Bond Index Report



Thursday 29 March, 2018

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Bond Indices Performance

| Index | Close Value 29-Mar-2018 | Previous Close Value 28-Mar-2018 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 115.21 | 115.23 | -0.019% | 0.66% | -0.52% | -0.52% | 15.21% | 6.38 | 6.33 | 0.82 |
| All Bond Index (Return) | 204.18 | 204.20 | -0.011% | 0.67% | 0.02% | 0.02% | 104.18% | 6.38 | 6.33 | 0.82 |
| Under 3 Bond Index (Clean) | 84.30 | 84.30 | 0.000% | -0.36% | -1.24% | -1.24% | -15.70% | 1.52 | 1.53 | -0.51 |
| Under 3 Bond Index (Return) | 142.87 | 142.85 | 0.012% | -0.01% | -0.17% | -0.17% | 42.87% | 1.52 | 1.53 | -0.51 |
| Under 5 Bond Index (Clean) | 97.74 | 97.73 | 0.011% | -0.14% | -0.95% | -0.95% | -2.26% | 2.37 | 2.38 | -0.24 |
| Under 5 Bond Index (Return) | 168.63 | 168.59 | 0.020% | 0.13% | -0.08% | -0.08% | 68.63% | 2.37 | 2.38 | -0.24 |
| Under 10 Bond Index (Clean) | 109.71 | 109.69 | 0.020% | 0.24% | -0.84% | -0.84% | 9.71% | 3.88 | 3.87 | 0.19 |
| Under 10 Bond Index (Return) | 190.41 | 190.35 | 0.029% | 0.22% | -0.31% | -0.31% | 90.41% | 3.88 | 3.87 | 0.19 |
| 5 Plus Bond Index (Clean) | 131.30 | 131.36 | -0.047% | 1.34% | -0.13% | -0.13% | 31.30% | 10.15 | 10.04 | 1.05 |
| 5 Plus Bond Index (Return) | 233.08 | 233.18 | -0.041% | 1.10% | 0.11% | 0.11% | 133.08% | 10.15 | 10.04 | 1.05 |
| 10 Plus Bond Index (Clean) | 142.23 | 142.44 | -0.148% | 2.05% | 0.47% | 0.47% | 42.23% | 14.51 | 14.32 | 1.37 |
| 10 Plus Bond Index (Return) | 263.07 | 263.45 | -0.142% | 2.17% | 1.04% | 1.04% | 163.07% | 14.51 | 14.32 | 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 | 102.71 | 2.00 | 162 | 104.70 | 0.00 | 8,835 | 9,074 | 9251 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 106.02 | 3.42 | 284 | 109.45 | 0.00 | 7,126 | 7,555 | 7799 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 110.03 | 2.62 | 162 | 112.65 | 0.00 | 6,110 | 6,723 | 6883 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 110.28 | 4.25 | 345 | 114.54 | 0.00 | 10,661 | 11,758 | 12211 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 114.00 | 2.22 | 162 | 116.22 | 0.00 | 6,989 | 7,968 | 8123 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.80 | 0.03 | 14 | 103.83 | 0.00 | 6,828 | 7,087 | 7089 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 99.95 | 0.00 | 169 | 99.95 | 0.00 | 4,500 | 4,498 | 4498 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 119.06 | 0.10 | 9 | 119.16 | 0.00 | 6,383 | 7,600 | 7606 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.68 | 0.10 | 11 | 118.78 | 0.00 | 8,031 | 9,531 | 9539 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 133.89 | 0.24 | 16 | 134.13 | 0.00 | 11,490 | 15,385 | 15412 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.93 | 0.87 | 318 | 103.80 | 0.00 | 11,319 | 11,651 | 11749 |
| IE00BDHDPQ44 | BDHDPQ4 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 99.91 | 0.19 | 78 | 100.10 | 0.00 | 5,375 | 5,370 | 5380 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 115.34 | 2.09 | 318 | 117.43 | 0.00 | 9,387 | 10,826 | 11023 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 103.94 | 1.48 | 318 | 105.42 | 0.00 | 5,282 | 5,490 | 5568 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 107.59 | 0.21 | 39 | 107.81 | 0.00 | 8,164 | 8,784 | 8801 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 29-Mar-2018 | Previous Index Price 28-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 | 102.71 | 102.71 | 0.000% | -0.420% | -1.284% | -1.284% | -0.49 | 0.54 | 0.54 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 106.02 | 106.03 | -0.006% | -0.425% | -1.152% | -1.152% | -0.56 | 1.17 | 1.17 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.03 | 110.03 | 0.001% | -0.491% | -1.388% | -1.388% | -0.57 | 1.49 | 1.50 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 110.28 | 110.28 | 0.003% | -0.271% | -1.192% | -1.192% | -0.51 | 1.92 | 1.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 114.00 | 114.00 | 0.000% | -0.266% | -1.212% | -1.212% | -0.47 | 2.41 | 2.42 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.80 | 103.77 | 0.030% | 0.431% | -0.117% | -0.117% | -0.16 | 3.90 | 3.91 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.95 | 99.90 | 0.048% | 0.604% | 0.068% | 0.068% | 0.01 | 4.54 | 4.54 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.06 | 119.02 | 0.034% | 0.339% | -0.754% | -0.754% | 0.05 | 4.63 | 4.63 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.68 | 118.63 | 0.040% | 0.652% | -0.706% | -0.706% | 0.24 | 5.53 | 5.51 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.89 | 133.85 | 0.036% | 0.702% | -1.057% | -1.057% | 0.43 | 6.10 | 6.08 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.93 | 102.90 | 0.034% | 1.258% | -0.001% | -0.001% | 0.63 | 7.77 | 7.72 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 99.91 | 99.90 | 0.010% | 1.664% | | | 0.91 | 9.69 | 9.60 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.34 | 115.36 | -0.021% | 1.739% | -0.205% | -0.205% | 1.05 | 10.58 | 10.47 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.94 | 104.12 | -0.180% | 2.250% | 0.204% | 0.204% | 1.46 | 16.30 | 16.07 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.59 | 108.00 | -0.381% | 2.510% | 1.820% | 1.820% | 1.65 | 21.25 | 20.90 |

| Return Price Performance | | | Index Price 29-Mar-2018 | Previous Index Price 28-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 | 104.70 | 104.69 | 0.011% | -0.073% | -0.216% | -0.216% | -0.49 | 0.54 | 0.54 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.45 | 109.44 | 0.005% | -0.093% | -0.137% | -0.137% | -0.56 | 1.17 | 1.17 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.65 | 112.63 | 0.016% | -0.066% | -0.082% | -0.082% | -0.57 | 1.49 | 1.50 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.54 | 114.52 | 0.013% | 0.050% | -0.193% | -0.193% | -0.51 | 1.92 | 1.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.22 | 116.21 | 0.012% | 0.080% | -0.143% | -0.143% | -0.47 | 2.41 | 2.42 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.83 | 103.79 | 0.033% | -0.279% | -0.692% | -0.692% | -0.16 | 3.90 | 3.91 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.95 | 99.90 | 0.048% | 0.604% | 0.068% | 0.068% | 0.01 | 4.54 | 4.54 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.16 | 119.11 | 0.043% | -2.606% | -3.124% | -3.124% | 0.05 | 4.63 | 4.63 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.78 | 118.72 | 0.048% | -1.949% | -2.788% | -2.788% | 0.24 | 5.53 | 5.51 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.13 | 134.07 | 0.047% | -2.922% | -3.938% | -3.938% | 0.43 | 6.10 | 6.08 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.80 | 103.77 | 0.037% | 1.326% | 0.237% | 0.237% | 0.63 | 7.77 | 7.72 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 100.10 | 100.09 | 0.012% | 1.734% | | | 0.91 | 9.69 | 9.60 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 117.43 | 117.45 | -0.014% | 1.877% | 0.303% | 0.303% | 1.05 | 10.58 | 10.47 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 105.42 | 105.60 | -0.172% | 2.352% | 0.603% | 0.603% | 1.46 | 16.30 | 16.07 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.81 | 108.21 | -0.375% | 2.660% | 0.388% | 0.388% | 1.65 | 21.25 | 20.90 |

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