

# Irish Stock Exchange Daily Bond Index Report

Thursday 1 March, 2018

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## Bond Indices Performance

Index	Close Value 01-Mar-2018	Previous Close Value 28-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.63	114.46	0.148%	0.15%	-1.02%	-1.02%	14.63%	6.31	6.25	0.91
All Bond Index (Return)	203.13	202.82	0.152%	0.15%	-0.49%	-0.49%	103.13%	6.31	6.25	0.91
Under 3 Bond Index (Clean)	84.62	84.61	0.007%	0.01%	-0.88%	-0.88%	-15.39%	1.61	1.62	-0.49
Under 3 Bond Index (Return)	142.91	142.89	0.018%	0.02%	-0.13%	-0.13%	42.91%	1.61	1.62	-0.49
Under 5 Bond Index (Clean)	97.91	97.88	0.034%	0.03%	-0.78%	-0.78%	-2.09%	2.12	2.13	-0.30
Under 5 Bond Index (Return)	168.47	168.40	0.043%	0.04%	-0.17%	-0.17%	68.47%	2.12	2.13	-0.30
Under 10 Bond Index (Clean)	109.55	109.45	0.092%	0.09%	-0.99%	-0.99%	9.55%	3.89	3.88	0.29
Under 10 Bond Index (Return)	190.18	189.99	0.099%	0.10%	-0.43%	-0.43%	90.18%	3.89	3.88	0.29
5 Plus Bond Index (Clean)	129.86	129.56	0.232%	0.23%	-1.22%	-1.22%	29.86%	9.45	9.35	1.12
5 Plus Bond Index (Return)	231.08	230.54	0.234%	0.23%	-0.75%	-0.75%	131.08%	9.45	9.35	1.12
10 Plus Bond Index (Clean)	139.84	139.38	0.333%	0.33%	-1.22%	-1.22%	39.84%	14.60	14.39	1.49
10 Plus Bond Index (Return)	258.36	257.50	0.334%	0.33%	-0.77%	-0.77%	158.36%	14.60	14.39	1.49

## 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	103.10	1.65	134	104.75	0.00	8,835	9,109	9255
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.45	3.09	256	109.53	0.00	7,180	7,643	7864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.57	2.17	134	112.74	0.00	6,110	6,756	6888
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.63	3.91	317	114.54	0.00	10,758	11,902	12322
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.36	1.84	134	116.20	0.00	7,341	8,396	8530
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.48	0.77	351	104.25	0.00	6,828	7,065	7118
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.52	0.00	141	99.52	0.00	4,000	3,981	3981
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.81	3.70	346	122.50	0.00	6,383	7,584	7820
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.08	3.24	348	121.33	0.00	8,031	9,483	9744
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.18	5.22	353	138.40	0.00	11,490	15,303	15903
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.87	0.80	290	102.66	0.00	11,319	11,530	11620
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.55	0.12	50	98.67	0.00	4,800	4,730	4736
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.65	1.91	290	115.56	0.00	9,387	10,668	10847
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.04	1.35	290	103.39	0.00	5,233	5,339	5410
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.41	0.06	11	105.47	0.00	8,024	8,458	8463



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Mar-2018	Previous Index Price 28-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.10	103.14	-0.040%	-0.040%	-0.907%	-0.907%	-0.46	0.62	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.45	106.47	-0.025%	-0.025%	-0.756%	-0.756%	-0.57	1.25	1.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.57	110.58	-0.005%	-0.005%	-0.907%	-0.907%	-0.57	1.57	1.58
IE0034074488	3407448	4.5 Treas Bnd 2020	110.63	110.58	0.040%	0.040%	-0.884%	-0.884%	-0.47	2.00	2.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.36	114.30	0.052%	0.052%	-0.898%	-0.898%	-0.43	2.49	2.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.35	0.121%	0.121%	-0.425%	-0.425%	-0.06	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.52	99.35	0.176%	0.176%	-0.357%	-0.357%	0.10	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.81	118.66	0.125%	0.125%	-0.966%	-0.966%	0.15	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.08	117.91	0.148%	0.148%	-1.203%	-1.203%	0.37	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.18	132.96	0.164%	0.164%	-1.586%	-1.586%	0.57	5.94	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	101.65	0.210%	0.210%	-1.037%	-1.037%	0.76	7.85	7.79
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.55	98.28	0.280%	0.280%			1.05	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.65	113.37	0.252%	0.252%	-1.664%	-1.664%	1.19	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.04	101.65	0.379%	0.379%	-1.629%	-1.629%	1.58	16.35	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.41	104.96	0.434%	0.434%	-0.241%	-0.241%	1.75	21.26	20.90

Return Price Performance			Index Price 01-Mar-2018	Previous Index Price 28-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.75	104.78	-0.028%	-0.028%	-0.172%	-0.172%	-0.46	0.62	0.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.55	-0.014%	-0.014%	-0.057%	-0.057%	-0.57	1.25	1.26
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	112.73	0.009%	0.009%	-0.008%	-0.008%	-0.57	1.57	1.58
IE0034074488	3407448	4.5 Treas Bnd 2020	114.54	114.48	0.049%	0.049%	-0.194%	-0.194%	-0.47	2.00	2.01
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.13	0.062%	0.062%	-0.161%	-0.161%	-0.43	2.49	2.50
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	104.12	0.122%	0.122%	-0.293%	-0.293%	-0.06	3.95	3.95
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.52	99.35	0.176%	0.176%	-0.357%	-0.357%	0.10	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.50	122.34	0.129%	0.129%	-0.404%	-0.404%	0.15	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	121.14	0.152%	0.152%	-0.705%	-0.705%	0.37	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.40	138.17	0.168%	0.168%	-0.880%	-0.880%	0.57	5.94	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.66	102.45	0.211%	0.211%	-0.866%	-0.866%	0.76	7.85	7.79
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.67	98.40	0.282%	0.282%			1.05	9.77	9.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	115.27	0.253%	0.253%	-1.295%	-1.295%	1.19	10.65	10.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.39	103.00	0.379%	0.379%	-1.336%	-1.336%	1.58	16.35	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.47	105.01	0.439%	0.439%	-1.783%	-1.783%	1.75	21.26	20.90

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