

Irish Stock Exchange Daily Bond Index Report

Monday 26 March, 2018

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Bond Indices Performance

Index	Close Value 26-Mar-2018	Previous Close Value 23-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	115.03	-0.001%	0.50%	-0.68%	-0.68%	15.03%	6.39	6.34	0.85
All Bond Index (Return)	203.81	203.76	0.023%	0.49%	-0.16%	-0.16%	103.81%	6.39	6.34	0.85
Under 3 Bond Index (Clean)	84.36	84.38	-0.018%	-0.29%	-1.17%	-1.17%	-15.64%	1.54	1.55	-0.49
Under 3 Bond Index (Return)	142.91	142.89	0.017%	0.02%	-0.13%	-0.13%	42.91%	1.54	1.55	-0.49
Under 5 Bond Index (Clean)	97.74	97.75	-0.009%	-0.14%	-0.95%	-0.95%	-2.26%	2.39	2.40	-0.22
Under 5 Bond Index (Return)	168.58	168.55	0.019%	0.11%	-0.10%	-0.10%	68.58%	2.39	2.40	-0.22
Under 10 Bond Index (Clean)	109.61	109.62	-0.003%	0.15%	-0.93%	-0.93%	9.61%	3.90	3.89	0.23
Under 10 Bond Index (Return)	190.19	190.14	0.023%	0.10%	-0.43%	-0.43%	90.19%	3.90	3.89	0.23
5 Plus Bond Index (Clean)	130.89	130.88	0.007%	1.03%	-0.44%	-0.44%	30.89%	10.16	10.05	1.09
5 Plus Bond Index (Return)	232.32	232.26	0.025%	0.77%	-0.21%	-0.21%	132.32%	10.16	10.05	1.09
10 Plus Bond Index (Clean)	141.69	141.68	0.006%	1.66%	0.09%	0.09%	41.69%	14.53	14.33	1.39
10 Plus Bond Index (Return)	262.05	261.99	0.020%	1.77%	0.65%	0.65%	162.05%	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	102.78	1.96	159	104.74	0.00	8,835	9,080	9254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.11	3.39	281	109.49	0.00	7,126	7,561	7802
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.14	2.57	159	112.71	0.00	6,110	6,730	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.35	4.22	342	114.57	0.00	10,661	11,765	12214
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.06	2.18	159	116.23	0.00	6,989	7,972	8124
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.02	11	103.69	0.00	6,828	7,078	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.74	0.00	166	99.74	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.89	0.06	6	118.96	0.00	6,383	7,589	7594
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.44	0.08	8	118.51	0.00	8,031	9,511	9517
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.62	0.19	13	133.81	0.00	11,490	15,353	15375
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.58	0.86	315	103.44	0.00	11,319	11,611	11709
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.50	0.19	75	99.68	0.00	5,375	5,348	5358
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.88	2.07	315	116.95	0.00	9,387	10,783	10977
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.52	1.47	315	104.99	0.00	5,282	5,468	5546
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.25	0.20	36	107.44	0.00	8,164	8,756	8772

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Bond Index Constituent

Clean Price Performance			Index Price 26-Mar-2018	Previous Index Price 23-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	102.78	102.79	-0.011%	-0.350%	-1.215%	-1.215%	-0.45	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.11	106.12	-0.014%	-0.346%	-1.074%	-1.074%	-0.55	1.18	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.14	110.19	-0.044%	-0.391%	-1.289%	-1.289%	-0.56	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	110.35	110.38	-0.024%	-0.211%	-1.132%	-1.132%	-0.49	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.06	114.06	-0.002%	-0.217%	-1.164%	-1.164%	-0.45	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.66	0.004%	0.300%	-0.247%	-0.247%	-0.12	3.92	3.92
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	99.73	0.014%	0.396%	-0.139%	-0.139%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.89	118.88	0.014%	0.198%	-0.894%	-0.894%	0.09	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.44	118.42	0.010%	0.446%	-0.909%	-0.909%	0.28	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.62	133.63	-0.013%	0.493%	-1.263%	-1.263%	0.48	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.58	102.55	0.033%	0.913%	-0.342%	-0.342%	0.67	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.50	99.44	0.054%	1.241%			0.95	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	114.84	0.027%	1.330%	-0.607%	-0.607%	1.09	10.59	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.52	103.55	-0.025%	1.843%	-0.195%	-0.195%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.25	107.28	-0.030%	2.181%	1.493%	1.493%	1.66	21.26	20.91

Return Price Performance			Index Price 26-Mar-2018	Previous Index Price 23-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	104.74	104.71	0.025%	-0.039%	-0.183%	-0.183%	-0.45	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.47	0.019%	-0.050%	-0.094%	-0.094%	-0.55	1.18	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	112.71	0.000%	-0.011%	-0.027%	-0.027%	-0.56	1.51	1.52
IE0034074488	3407448	4.5 Treas Bnd 2020	114.57	114.56	0.010%	0.076%	-0.167%	-0.167%	-0.49	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.23	116.20	0.034%	0.093%	-0.130%	-0.130%	-0.45	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	103.68	0.010%	-0.416%	-0.828%	-0.828%	-0.12	3.92	3.92
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	99.73	0.014%	0.396%	-0.139%	-0.139%	0.06	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.96	118.91	0.041%	-2.768%	-3.286%	-3.286%	0.09	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.51	118.47	0.034%	-2.172%	-3.009%	-3.009%	0.28	5.55	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.81	133.78	0.020%	-3.156%	-4.170%	-4.170%	0.48	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.44	103.40	0.041%	0.975%	-0.110%	-0.110%	0.67	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.68	99.62	0.061%	1.305%			0.95	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.95	116.90	0.043%	1.457%	-0.110%	-0.110%	1.09	10.59	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.99	105.00	-0.011%	1.936%	0.195%	0.195%	1.49	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.44	107.46	-0.015%	2.315%	0.051%	0.051%	1.66	21.26	20.91

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