

Irish Stock Exchange Daily Bond Index Report

Wednesday 4 April, 2018

28 Anglesea Street
 Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Apr-2018	Previous Close Value 03-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.39	115.20	0.162%	0.15%	0.15%	-0.37%	15.39%	6.39	6.34	0.80
All Bond Index (Return)	204.58	204.24	0.168%	0.20%	0.20%	0.22%	104.58%	6.39	6.34	0.80
Under 3 Bond Index (Clean)	84.26	84.27	-0.015%	-0.05%	-0.05%	-1.29%	-15.74%	1.52	1.52	-0.50
Under 3 Bond Index (Return)	142.90	142.90	-0.003%	0.02%	0.02%	-0.14%	42.90%	1.52	1.52	-0.50
Under 5 Bond Index (Clean)	97.72	97.72	0.007%	-0.02%	-0.02%	-0.97%	-2.28%	2.37	2.37	-0.24
Under 5 Bond Index (Return)	168.69	168.66	0.017%	0.04%	0.04%	-0.04%	68.69%	2.37	2.37	-0.24
Under 10 Bond Index (Clean)	109.78	109.70	0.074%	0.06%	0.06%	-0.78%	9.78%	3.88	3.87	0.17
Under 10 Bond Index (Return)	190.62	190.47	0.081%	0.11%	0.11%	-0.20%	90.62%	3.88	3.87	0.17
5 Plus Bond Index (Clean)	131.71	131.30	0.306%	0.31%	0.31%	0.18%	31.71%	10.15	10.05	1.02
5 Plus Bond Index (Return)	233.88	233.16	0.310%	0.34%	0.34%	0.46%	133.88%	10.15	10.05	1.02
10 Plus Bond Index (Clean)	142.86	142.22	0.449%	0.44%	0.44%	0.92%	42.86%	14.52	14.33	1.34
10 Plus Bond Index (Return)	264.30	263.12	0.449%	0.47%	0.47%	1.52%	164.30%	14.52	14.33	1.34

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	102.66	2.07	168	104.73	0.00	8,835	9,070	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.96	3.50	290	109.45	0.00	7,126	7,551	7800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.95	2.72	168	112.67	0.00	6,110	6,718	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.24	4.33	351	114.56	0.00	10,661	11,753	12214
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.96	2.30	168	116.26	0.00	6,989	7,965	8126
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.04	20	103.86	0.00	6,828	7,088	7091
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.03	0.00	175	100.03	0.00	4,500	4,501	4501
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.14	0.16	15	119.30	0.00	6,383	7,605	7616
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.81	0.16	17	118.97	0.00	8,031	9,542	9554
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.15	0.33	22	134.47	0.00	11,490	15,414	15451
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.89	324	104.11	0.00	11,319	11,683	11784
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.19	0.21	84	100.40	0.00	5,375	5,385	5396
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.73	2.13	324	117.86	0.00	9,387	10,863	11063
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.46	1.51	324	105.97	0.00	5,282	5,517	5597
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.28	0.25	45	108.53	0.00	8,164	8,840	8860

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Bond Index Constituent

Clean Price Performance			Index Price 04-Apr-2018	Previous Index Price 03-Apr-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.66	102.69	-0.026%	-0.044%	-0.044%	-1.327%	-0.46	0.53	0.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.96	105.98	-0.017%	-0.059%	-0.059%	-1.211%	-0.53	1.16	1.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.95	109.98	-0.030%	-0.075%	-0.075%	-1.462%	-0.54	1.48	1.49
IE0034074488	3407448	4.5 Treas Bnd 2020	110.24	110.24	-0.006%	-0.043%	-0.043%	-1.235%	-0.50	1.92	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.96	113.96	-0.004%	-0.038%	-0.038%	-1.250%	-0.46	2.41	2.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.79	0.028%	0.018%	0.018%	-0.099%	-0.16	3.89	3.90
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.03	99.95	0.085%	0.083%	0.083%	0.151%	-0.01	4.53	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.14	119.06	0.072%	0.071%	0.071%	-0.684%	0.03	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.81	118.69	0.104%	0.113%	0.113%	-0.594%	0.21	5.52	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.15	133.91	0.177%	0.188%	0.188%	-0.871%	0.40	6.10	6.08
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	102.94	0.270%	0.282%	0.282%	0.281%	0.59	7.77	7.72
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.19	99.91	0.278%	0.280%	0.280%	0.281%	0.88	9.69	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.73	115.33	0.345%	0.336%	0.336%	0.130%	1.01	10.58	10.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.46	103.91	0.529%	0.500%	0.500%	0.706%	1.43	16.31	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.28	107.60	0.630%	0.638%	0.638%	2.469%	1.62	21.26	20.93

Return Price Performance			Index Price 04-Apr-2018	Previous Index Price 03-Apr-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.73	104.75	-0.014%	0.028%	0.028%	-0.189%	-0.46	0.53	0.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.45	109.46	-0.005%	0.008%	0.008%	-0.129%	-0.53	1.16	1.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.67	112.68	-0.014%	0.013%	0.013%	-0.069%	-0.54	1.48	1.49
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	114.56	0.004%	0.024%	0.024%	-0.170%	-0.50	1.92	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.25	0.008%	0.034%	0.034%	-0.109%	-0.46	2.41	2.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.83	0.030%	0.031%	0.031%	-0.662%	-0.16	3.89	3.90
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.03	99.95	0.085%	0.083%	0.083%	0.151%	-0.01	4.53	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.30	119.21	0.081%	0.124%	0.124%	-3.004%	0.03	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.97	118.84	0.111%	0.160%	0.160%	-2.632%	0.21	5.52	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.47	134.22	0.187%	0.253%	0.253%	-3.694%	0.40	6.10	6.08
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.11	103.83	0.271%	0.296%	0.296%	0.533%	0.59	7.77	7.72
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.40	100.12	0.280%	0.295%	0.295%	0.281%	0.88	9.69	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.86	117.45	0.344%	0.363%	0.363%	0.667%	1.01	10.58	10.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.97	105.41	0.527%	0.520%	0.520%	1.126%	1.43	16.31	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.53	107.84	0.634%	0.667%	0.667%	1.058%	1.62	21.26	20.93

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