

# Irish Stock Exchange Daily Bond Index Report

Thursday 5 April, 2018

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## Bond Indices Performance

Index	Close Value 05-Apr-2018	Previous Close Value 04-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.23	115.39	-0.136%	0.02%	0.02%	-0.51%	15.23%	6.37	6.32	0.81
All Bond Index (Return)	204.32	204.58	-0.126%	0.07%	0.07%	0.09%	104.32%	6.37	6.32	0.81
Under 3 Bond Index (Clean)	84.22	84.26	-0.053%	-0.10%	-0.10%	-1.34%	-15.78%	1.51	1.52	-0.49
Under 3 Bond Index (Return)	142.84	142.90	-0.041%	-0.02%	-0.02%	-0.18%	42.84%	1.51	1.52	-0.49
Under 5 Bond Index (Clean)	97.67	97.72	-0.059%	-0.08%	-0.08%	-1.03%	-2.34%	2.36	2.37	-0.23
Under 5 Bond Index (Return)	168.61	168.69	-0.049%	-0.01%	-0.01%	-0.08%	68.61%	2.36	2.37	-0.23
Under 10 Bond Index (Clean)	109.69	109.78	-0.083%	-0.02%	-0.02%	-0.86%	9.69%	3.87	3.86	0.18
Under 10 Bond Index (Return)	190.49	190.62	-0.073%	0.04%	0.04%	-0.27%	90.49%	3.87	3.86	0.18
5 Plus Bond Index (Clean)	131.43	131.71	-0.207%	0.10%	0.10%	-0.03%	31.43%	10.14	10.03	1.04
5 Plus Bond Index (Return)	233.42	233.88	-0.199%	0.15%	0.15%	0.26%	133.42%	10.14	10.03	1.04
10 Plus Bond Index (Clean)	142.42	142.86	-0.306%	0.13%	0.13%	0.61%	42.42%	14.50	14.31	1.36
10 Plus Bond Index (Return)	263.51	264.30	-0.298%	0.17%	0.17%	1.21%	163.51%	14.50	14.31	1.36

## 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	102.62	2.08	169	104.70	0.00	8,835	9,067	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.92	3.51	291	109.42	0.00	7,126	7,547	7797
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.90	2.73	169	112.63	0.00	6,110	6,715	6882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.17	4.34	352	114.51	0.00	10,661	11,745	12208
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.88	2.32	169	116.19	0.00	6,989	7,959	8121
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.75	0.05	21	103.80	0.00	6,828	7,084	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.97	0.00	176	99.97	0.00	4,500	4,499	4499
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.04	0.17	16	119.21	0.00	6,383	7,599	7610
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.70	0.17	18	118.87	0.00	8,031	9,533	9546
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.98	0.34	23	134.32	0.00	11,490	15,395	15434
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.89	325	103.96	0.00	11,319	11,666	11767
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.00	0.21	85	100.21	0.00	5,375	5,375	5386
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.47	2.14	325	117.61	0.00	9,387	10,838	11039
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.09	1.51	325	105.60	0.00	5,282	5,498	5578
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.79	0.25	46	108.05	0.00	8,164	8,800	8821



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## Bond Index Constituent

Clean Price Performance			Index Price 05-Apr-2018	Previous Index Price 04-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	102.62	102.66	-0.039%	-0.083%	-0.083%	-1.366%	-0.46	0.53	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.92	105.96	-0.041%	-0.100%	-0.100%	-1.251%	-0.53	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.90	109.95	-0.048%	-0.123%	-0.123%	-1.509%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	110.17	110.24	-0.065%	-0.108%	-0.108%	-1.299%	-0.48	1.91	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.88	113.96	-0.071%	-0.109%	-0.109%	-1.320%	-0.45	2.40	2.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.82	-0.063%	-0.044%	-0.044%	-0.162%	-0.15	3.89	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.03	-0.062%	0.021%	0.021%	0.089%	0.01	4.53	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.04	119.14	-0.086%	-0.015%	-0.015%	-0.769%	0.04	4.62	4.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.70	118.81	-0.094%	0.019%	0.019%	-0.688%	0.23	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.98	134.15	-0.123%	0.065%	0.065%	-0.992%	0.41	6.09	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	103.22	-0.148%	0.133%	0.133%	0.132%	0.61	7.76	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	100.00	100.19	-0.192%	0.088%	0.088%		0.90	9.68	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.47	115.73	-0.223%	0.112%	0.112%	-0.093%	1.03	10.57	10.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.09	104.46	-0.355%	0.143%	0.143%	0.348%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.79	108.28	-0.447%	0.188%	0.188%	2.011%	1.64	21.24	20.90

Return Price Performance			Index Price 05-Apr-2018	Previous Index Price 04-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	104.70	104.73	-0.026%	0.002%	0.002%	-0.214%	-0.46	0.53	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.42	109.45	-0.028%	-0.020%	-0.020%	-0.157%	-0.53	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.63	112.67	-0.033%	-0.020%	-0.020%	-0.102%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.56	-0.051%	-0.028%	-0.028%	-0.221%	-0.48	1.91	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.19	116.26	-0.058%	-0.024%	-0.024%	-0.167%	-0.45	2.40	2.41
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.86	-0.061%	-0.030%	-0.030%	-0.722%	-0.15	3.89	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.03	-0.062%	0.021%	0.021%	0.089%	0.01	4.53	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.21	119.30	-0.076%	0.048%	0.048%	-3.078%	0.04	4.62	4.62
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.87	118.97	-0.086%	0.074%	0.074%	-2.716%	0.23	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.32	134.47	-0.112%	0.142%	0.142%	-3.802%	0.41	6.09	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	104.11	-0.145%	0.150%	0.150%	0.387%	0.61	7.76	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	100.21	100.40	-0.188%	0.106%	0.106%		0.90	9.68	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.61	117.86	-0.213%	0.149%	0.149%	0.453%	1.03	10.57	10.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.60	105.97	-0.345%	0.173%	0.173%	0.777%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.05	108.53	-0.441%	0.223%	0.223%	0.612%	1.64	21.24	20.90

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