

Irish Stock Exchange Daily Bond Index Report

Thursday 19 April, 2018

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Bond Indices Performance

Index	Close Value 19-Apr-2018	Previous Close Value 18-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.64	115.03	-0.344%	-0.50%	-0.50%	-1.02%	14.64%	6.57	6.51	0.91
All Bond Index (Return)	203.59	204.27	-0.333%	-0.29%	-0.29%	-0.27%	103.59%	6.57	6.51	0.91
Under 3 Bond Index (Clean)	83.98	84.04	-0.063%	-0.38%	-0.38%	-1.62%	-16.02%	1.48	1.49	-0.43
Under 3 Bond Index (Return)	142.69	142.76	-0.050%	-0.12%	-0.12%	-0.29%	42.69%	1.48	1.49	-0.43
Under 5 Bond Index (Clean)	97.35	97.45	-0.093%	-0.40%	-0.40%	-1.35%	-2.65%	2.34	2.34	-0.16
Under 5 Bond Index (Return)	168.31	168.45	-0.083%	-0.19%	-0.19%	-0.26%	68.31%	2.34	2.34	-0.16
Under 10 Bond Index (Clean)	109.26	109.47	-0.196%	-0.42%	-0.42%	-1.25%	9.26%	3.85	3.84	0.26
Under 10 Bond Index (Return)	189.97	190.33	-0.185%	-0.23%	-0.23%	-0.54%	89.97%	3.85	3.84	0.26
5 Plus Bond Index (Clean)	130.53	131.27	-0.562%	-0.58%	-0.58%	-0.71%	30.53%	10.30	10.18	1.12
5 Plus Bond Index (Return)	232.20	233.49	-0.552%	-0.38%	-0.38%	-0.26%	132.20%	10.30	10.18	1.12
10 Plus Bond Index (Clean)	141.20	142.29	-0.765%	-0.73%	-0.73%	-0.26%	41.20%	14.38	14.18	1.41
10 Plus Bond Index (Return)	261.82	263.81	-0.754%	-0.48%	-0.48%	0.56%	161.82%	14.38	14.18	1.41

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	102.43	2.26	183	104.68	0.00	8,835	9,050	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.65	3.68	305	109.33	0.00	7,126	7,529	7791
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.51	2.96	183	112.47	0.00	6,048	6,624	6803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.87	0.01	1	109.89	0.00	10,661	11,714	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.46	2.51	183	115.97	0.00	6,898	7,826	7999
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.39	0.08	35	103.46	0.00	6,828	7,059	7064
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.60	0.00	190	99.60	0.00	4,500	4,482	4482
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.45	0.32	30	118.77	0.00	6,383	7,561	7581
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.07	0.30	32	118.36	0.00	8,031	9,482	9506
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.28	0.55	37	133.82	0.00	11,490	15,314	15377
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.54	0.93	339	103.46	0.00	11,319	11,606	11711
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.30	0.24	99	99.54	0.00	5,375	5,337	5350
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.45	2.23	339	116.68	0.00	9,387	10,743	10952
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.06	0.01	2	99.07	0.00	4,000	3,963	3963
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.13	1.58	339	104.71	0.00	5,292	5,458	5541
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.82	0.33	60	107.15	0.00	8,204	8,763	8790

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Bond Index Constituent

Clean Price Performance			Index Price 19-Apr-2018	Previous Index Price 18-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	102.43	102.49	-0.062%	-0.271%	-0.271%	-1.551%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.65	105.71	-0.056%	-0.347%	-0.347%	-1.495%	-0.47	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.51	109.57	-0.054%	-0.473%	-0.473%	-1.855%	-0.46	1.44	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.87	109.94	-0.058%	-0.372%	-0.372%	-1.560%	-0.44	1.95	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.46	113.56	-0.084%	-0.470%	-0.470%	-1.677%	-0.38	2.36	2.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	103.51	-0.122%	-0.395%	-0.395%	-0.512%	-0.07	3.85	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.60	99.76	-0.159%	-0.351%	-0.351%	-0.283%	0.09	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.45	118.69	-0.201%	-0.516%	-0.516%	-1.266%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.07	118.39	-0.278%	-0.517%	-0.517%	-1.219%	0.31	5.47	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.28	133.73	-0.339%	-0.461%	-0.461%	-1.513%	0.48	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	103.04	-0.486%	-0.386%	-0.386%	-0.387%	0.68	7.72	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.30	99.92	-0.622%	-0.613%	-0.613%	-0.387%	0.97	9.64	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.45	115.20	-0.649%	-0.768%	-0.768%	-0.972%	1.11	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.06	99.90	-0.836%	-0.768%	-0.768%	-0.972%	1.37	13.77	13.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.13	104.03	-0.867%	-0.777%	-0.777%	-0.575%	1.51	16.24	16.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.82	107.79	-0.900%	-0.718%	-0.718%	1.088%	1.68	21.17	20.82

Return Price Performance			Index Price 19-Apr-2018	Previous Index Price 18-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	104.68	104.74	-0.050%	-0.018%	-0.018%	-0.234%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.38	-0.043%	-0.105%	-0.105%	-0.242%	-0.47	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.47	112.51	-0.038%	-0.162%	-0.162%	-0.244%	-0.46	1.44	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.94	-0.047%	-4.061%	-4.061%	-4.246%	-0.44	1.95	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	116.05	-0.070%	-0.213%	-0.213%	-0.356%	-0.38	2.36	2.37
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.59	-0.120%	-0.351%	-0.351%	-1.041%	-0.07	3.85	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.60	99.76	-0.159%	-0.351%	-0.351%	-0.283%	0.09	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.77	119.00	-0.192%	-0.326%	-0.326%	-3.441%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.36	118.68	-0.270%	-0.351%	-0.351%	-3.129%	0.31	5.47	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.82	134.26	-0.328%	-0.229%	-0.229%	-4.157%	0.48	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.46	103.96	-0.479%	-0.327%	-0.327%	-0.091%	0.68	7.72	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.54	100.16	-0.618%	-0.559%	-0.559%	-0.387%	0.97	9.64	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.68	117.42	-0.631%	-0.637%	-0.637%	-0.336%	1.11	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.07	99.90	-0.833%	-0.768%	-0.768%	-0.972%	1.37	13.77	13.58

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.71	105.61	-0.849%	-0.674%	-0.674%	-0.074%	1.51	16.24	16.00
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.15	108.11	-0.892%	-0.610%	-0.610%	-0.224%	1.68	21.17	20.82