

Irish Stock Exchange Daily Bond Index Report

Friday 20 April, 2018

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Bond Indices Performance

Index	Close Value 20-Apr-2018	Previous Close Value 19-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.54	114.64	-0.085%	-0.58%	-0.58%	-1.10%	14.54%	6.56	6.50	0.92
All Bond Index (Return)	203.43	203.59	-0.076%	-0.37%	-0.37%	-0.34%	103.43%	6.56	6.50	0.92
Under 3 Bond Index (Clean)	83.97	83.98	-0.012%	-0.39%	-0.39%	-1.63%	-16.03%	1.48	1.49	-0.43
Under 3 Bond Index (Return)	142.69	142.69	0.001%	-0.12%	-0.12%	-0.29%	42.69%	1.48	1.49	-0.43
Under 5 Bond Index (Clean)	97.34	97.35	-0.018%	-0.41%	-0.41%	-1.36%	-2.66%	2.34	2.34	-0.16
Under 5 Bond Index (Return)	168.29	168.31	-0.008%	-0.20%	-0.20%	-0.27%	68.29%	2.34	2.34	-0.16
Under 10 Bond Index (Clean)	109.22	109.26	-0.039%	-0.45%	-0.45%	-1.29%	9.22%	3.85	3.84	0.27
Under 10 Bond Index (Return)	189.92	189.97	-0.030%	-0.26%	-0.26%	-0.57%	89.92%	3.85	3.84	0.27
5 Plus Bond Index (Clean)	130.35	130.53	-0.143%	-0.73%	-0.73%	-0.85%	30.35%	10.29	10.17	1.14
5 Plus Bond Index (Return)	231.88	232.20	-0.136%	-0.51%	-0.51%	-0.40%	131.88%	10.29	10.17	1.14
10 Plus Bond Index (Clean)	140.89	141.20	-0.216%	-0.94%	-0.94%	-0.47%	40.89%	14.37	14.17	1.43
10 Plus Bond Index (Return)	261.27	261.82	-0.209%	-0.68%	-0.68%	0.35%	161.27%	14.37	14.17	1.43

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	102.42	2.27	184	104.68	0.00	8,835	9,048	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.67	3.69	306	109.36	0.00	7,126	7,530	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.50	2.97	184	112.47	0.00	6,048	6,623	6803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.86	0.03	2	109.88	0.00	10,661	11,712	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.43	2.52	184	115.95	0.00	6,898	7,824	7998
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.08	36	103.43	0.00	6,828	7,057	7062
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.57	0.00	191	99.57	0.00	4,500	4,481	4481
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.40	0.33	31	118.73	0.00	6,383	7,558	7579
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.99	0.31	33	118.30	0.00	8,031	9,476	9501
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.19	0.56	38	133.75	0.00	11,490	15,303	15368
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.44	0.93	340	103.37	0.00	11,319	11,595	11700
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.16	0.25	100	99.40	0.00	5,375	5,330	5343
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.27	2.24	340	116.50	0.00	9,387	10,726	10936
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.85	0.01	3	98.86	0.00	4,000	3,954	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.92	1.58	340	104.50	0.00	5,292	5,446	5530
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.46	0.33	61	106.80	0.00	8,204	8,734	8761

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Bond Index Constituent

Clean Price Performance			Index Price 20-Apr-2018	Previous Index Price 19-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	102.42	102.43	-0.012%	-0.282%	-0.282%	-1.563%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.67	105.65	0.014%	-0.333%	-0.333%	-1.481%	-0.50	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.50	109.51	-0.013%	-0.486%	-0.486%	-1.868%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	109.87	-0.017%	-0.389%	-0.389%	-1.577%	-0.44	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.43	113.46	-0.028%	-0.498%	-0.498%	-1.705%	-0.37	2.36	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.39	-0.031%	-0.426%	-0.426%	-0.543%	-0.06	3.84	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	99.60	-0.023%	-0.374%	-0.374%	-0.306%	0.10	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.40	118.45	-0.041%	-0.556%	-0.556%	-1.306%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	118.07	-0.060%	-0.576%	-0.576%	-1.278%	0.32	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.19	133.28	-0.069%	-0.530%	-0.530%	-1.581%	0.49	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	102.54	-0.094%	-0.479%	-0.479%	-0.480%	0.69	7.72	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.16	99.30	-0.143%	-0.755%	-0.755%	-0.480%	0.99	9.63	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.27	114.45	-0.163%	-0.929%	-0.929%	-1.133%	1.13	10.52	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.85	99.06	-0.214%	-0.929%	-0.929%	-1.133%	1.39	13.76	13.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.92	103.13	-0.206%	-0.981%	-0.981%	-0.779%	1.52	16.23	15.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	106.82	-0.334%	-1.050%	-1.050%	0.750%	1.70	21.16	20.81

Return Price Performance			Index Price 20-Apr-2018	Previous Index Price 19-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	104.68	0.000%	-0.018%	-0.018%	-0.234%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.33	0.025%	-0.080%	-0.080%	-0.217%	-0.50	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.47	112.47	0.002%	-0.160%	-0.160%	-0.242%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.89	-0.005%	-4.066%	-4.066%	-4.252%	-0.44	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.95	115.97	-0.016%	-0.229%	-0.229%	-0.371%	-0.37	2.36	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.46	-0.029%	-0.379%	-0.379%	-1.069%	-0.06	3.84	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	99.60	-0.023%	-0.374%	-0.374%	-0.306%	0.10	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	118.77	-0.032%	-0.358%	-0.358%	-3.472%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.30	118.36	-0.052%	-0.403%	-0.403%	-3.180%	0.32	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.75	133.82	-0.058%	-0.286%	-0.286%	-4.213%	0.49	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	103.46	-0.090%	-0.416%	-0.416%	-0.181%	0.69	7.72	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.40	99.54	-0.140%	-0.698%	-0.698%	-0.489%	0.99	9.63	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.50	116.68	-0.153%	-0.789%	-0.789%	-0.489%	1.13	10.52	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.86	99.07	-0.210%	-0.789%	-0.789%	-0.489%	1.39	13.76	13.57

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.50	104.71	-0.198%	-0.870%	-0.870%	-0.272%	1.52	16.23	15.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.80	107.15	-0.329%	-0.937%	-0.937%	-0.552%	1.70	21.16	20.81