

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 April, 2018

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Apr-2018	Previous Close Value 24-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.33	114.22	0.096%	-0.77%	-0.77%	-1.28%	14.33%	6.54	6.48	0.95
All Bond Index (Return)	203.13	202.92	0.103%	-0.51%	-0.51%	-0.49%	103.13%	6.54	6.48	0.95
Under 3 Bond Index (Clean)	83.94	83.94	0.002%	-0.43%	-0.43%	-1.66%	-16.06%	1.47	1.48	-0.43
Under 3 Bond Index (Return)	142.72	142.70	0.014%	-0.10%	-0.10%	-0.27%	42.72%	1.47	1.48	-0.43
Under 5 Bond Index (Clean)	97.29	97.28	0.016%	-0.46%	-0.46%	-1.41%	-2.71%	2.33	2.33	-0.15
Under 5 Bond Index (Return)	168.30	168.26	0.026%	-0.19%	-0.19%	-0.27%	68.30%	2.33	2.33	-0.15
Under 10 Bond Index (Clean)	109.10	109.06	0.040%	-0.56%	-0.56%	-1.39%	9.10%	3.83	3.82	0.28
Under 10 Bond Index (Return)	189.81	189.72	0.049%	-0.31%	-0.31%	-0.62%	89.81%	3.83	3.82	0.28
5 Plus Bond Index (Clean)	129.94	129.72	0.167%	-1.04%	-1.04%	-1.16%	29.94%	10.27	10.15	1.17
5 Plus Bond Index (Return)	231.24	230.84	0.172%	-0.79%	-0.79%	-0.68%	131.24%	10.27	10.15	1.17
10 Plus Bond Index (Clean)	140.28	139.92	0.258%	-1.37%	-1.37%	-0.90%	40.28%	14.35	14.14	1.46
10 Plus Bond Index (Return)	260.21	259.54	0.260%	-1.09%	-1.09%	-0.05%	160.21%	14.35	14.14	1.46

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	102.40	2.33	189	104.73	0.00	8,835	9,047	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.62	3.75	311	109.37	0.00	7,126	7,526	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.46	3.06	189	112.52	0.00	6,048	6,621	6806
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.81	0.09	7	109.90	0.00	10,661	11,707	11717
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.37	2.59	189	115.96	0.00	6,898	7,820	7999
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.31	0.09	41	103.40	0.00	6,828	7,054	7060
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.53	0.00	196	99.53	0.00	4,500	4,479	4479
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.30	0.39	36	118.68	0.00	6,383	7,551	7576
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.83	0.35	38	118.18	0.00	8,031	9,462	9491
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.95	0.64	43	133.59	0.00	11,490	15,277	15350
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.16	0.95	345	103.11	0.00	11,319	11,564	11671
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.84	0.26	105	99.10	0.00	5,375	5,312	5326
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.82	2.27	345	116.09	0.00	9,387	10,684	10897
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.51	0.03	8	98.53	0.00	4,000	3,940	3941
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.34	1.61	345	103.95	0.00	5,292	5,416	5501
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.91	0.36	66	106.28	0.00	8,204	8,689	8719

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Bond Index Constituent

Clean Price Performance			Index Price 25-Apr-2018	Previous Index Price 24-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	102.40	102.40	-0.005%	-0.301%	-0.301%	-1.581%	-0.50	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.62	105.63	-0.007%	-0.379%	-0.379%	-1.527%	-0.49	1.10	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.46	109.46	0.005%	-0.516%	-0.516%	-1.897%	-0.47	1.42	1.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.81	109.81	0.006%	-0.427%	-0.427%	-1.614%	-0.44	1.93	1.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.37	113.36	0.011%	-0.553%	-0.553%	-1.758%	-0.36	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.27	0.039%	-0.470%	-0.470%	-0.587%	-0.05	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.53	99.47	0.066%	-0.414%	-0.414%	-0.346%	0.10	4.48	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.30	118.24	0.049%	-0.643%	-0.643%	-1.392%	0.15	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.83	117.75	0.068%	-0.719%	-0.719%	-1.420%	0.34	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	132.86	0.069%	-0.703%	-0.703%	-1.752%	0.51	6.04	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	102.05	0.109%	-0.747%	-0.747%	-0.748%	0.72	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.84	98.67	0.166%	-1.074%	-1.074%	-0.748%	1.02	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.82	113.66	0.141%	-1.314%	-1.314%	-1.517%	1.16	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.51	98.28	0.229%	-1.314%	-1.314%	-1.517%	1.41	13.75	13.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.34	102.06	0.279%	-1.533%	-1.533%	-1.331%	1.56	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.91	105.43	0.458%	-1.560%	-1.560%	0.232%	1.72	21.13	20.78

Return Price Performance			Index Price 25-Apr-2018	Previous Index Price 24-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	104.72	0.007%	0.023%	0.023%	-0.193%	-0.50	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.36	0.005%	-0.070%	-0.070%	-0.207%	-0.49	1.10	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.52	112.50	0.019%	-0.117%	-0.117%	-0.200%	-0.47	1.42	1.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.90	109.88	0.017%	-4.049%	-4.049%	-4.235%	-0.44	1.93	1.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.96	115.93	0.023%	-0.224%	-0.224%	-0.366%	-0.36	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.40	103.36	0.041%	-0.413%	-0.413%	-1.103%	-0.05	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.53	99.47	0.066%	-0.414%	-0.414%	-0.346%	0.10	4.48	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.61	0.058%	-0.399%	-0.399%	-3.511%	0.15	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.18	118.09	0.075%	-0.506%	-0.506%	-3.279%	0.34	5.46	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.59	133.48	0.080%	-0.404%	-0.404%	-4.326%	0.51	6.04	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.11	102.99	0.111%	-0.670%	-0.670%	-0.435%	0.72	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.10	98.93	0.169%	-1.005%	-1.005%	-0.748%	1.02	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.09	115.93	0.143%	-1.140%	-1.140%	-0.840%	1.16	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.53	98.31	0.232%	-1.314%	-1.314%	-1.517%	1.41	13.75	13.56

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.95	103.66	0.280%	-1.392%	-1.392%	-0.797%	1.56	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.28	105.79	0.462%	-1.419%	-1.419%	-1.036%	1.72	21.13	20.78