

Irish Stock Exchange Daily Bond Index Report

Thursday 26 April, 2018

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Bond Indices Performance

Index	Close Value 26-Apr-2018	Previous Close Value 25-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.34	114.33	0.010%	-0.76%	-0.76%	-1.27%	14.34%	6.53	6.47	0.94
All Bond Index (Return)	203.17	203.13	0.019%	-0.49%	-0.49%	-0.47%	103.17%	6.53	6.47	0.94
Under 3 Bond Index (Clean)	83.91	83.94	-0.032%	-0.46%	-0.46%	-1.70%	-16.09%	1.46	1.47	-0.44
Under 3 Bond Index (Return)	142.69	142.72	-0.020%	-0.12%	-0.12%	-0.29%	42.69%	1.46	1.47	-0.44
Under 5 Bond Index (Clean)	97.27	97.29	-0.019%	-0.48%	-0.48%	-1.43%	-2.73%	2.32	2.32	-0.16
Under 5 Bond Index (Return)	168.29	168.30	-0.008%	-0.20%	-0.20%	-0.28%	68.29%	2.32	2.32	-0.16
Under 10 Bond Index (Clean)	109.10	109.10	-0.003%	-0.56%	-0.56%	-1.39%	9.10%	3.83	3.82	0.28
Under 10 Bond Index (Return)	189.82	189.81	0.006%	-0.31%	-0.31%	-0.62%	89.82%	3.83	3.82	0.28
5 Plus Bond Index (Clean)	129.99	129.94	0.036%	-1.00%	-1.00%	-1.13%	29.99%	10.26	10.14	1.16
5 Plus Bond Index (Return)	231.34	231.24	0.042%	-0.75%	-0.75%	-0.64%	131.34%	10.26	10.14	1.16
10 Plus Bond Index (Clean)	140.35	140.28	0.051%	-1.32%	-1.32%	-0.85%	40.35%	14.34	14.13	1.45
10 Plus Bond Index (Return)	260.36	260.21	0.055%	-1.03%	-1.03%	0.00%	160.36%	14.34	14.13	1.45

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	102.37	2.34	190	104.71	0.00	8,835	9,044	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.58	3.76	312	109.34	0.00	7,126	7,523	7791
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.42	3.07	190	112.49	0.00	6,048	6,618	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.78	0.10	8	109.88	0.00	10,661	11,704	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.33	2.60	190	115.94	0.00	6,898	7,817	7997
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.33	0.09	42	103.42	0.00	6,828	7,055	7061
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.57	0.00	197	99.57	0.00	4,500	4,480	4480
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.29	0.40	37	118.68	0.00	6,383	7,551	7576
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.85	0.36	39	118.21	0.00	8,031	9,464	9493
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.96	0.65	44	133.61	0.00	11,490	15,277	15352
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.21	0.95	346	103.16	0.00	11,319	11,569	11677
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.93	0.26	106	99.19	0.00	5,375	5,317	5331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.89	2.28	346	116.16	0.00	9,387	10,690	10903
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.66	0.03	9	98.69	0.00	4,000	3,946	3948
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.36	1.61	346	103.97	0.00	5,292	5,417	5502
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.91	0.37	67	106.28	0.00	8,204	8,689	8719

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Bond Index Constituent

Clean Price Performance			Index Price 26-Apr-2018	Previous Index Price 25-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	102.37	102.40	-0.025%	-0.326%	-0.326%	-1.606%	-0.53	0.47	0.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.58	105.62	-0.040%	-0.419%	-0.419%	-1.566%	-0.49	1.09	1.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.42	109.46	-0.044%	-0.560%	-0.560%	-1.940%	-0.47	1.42	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.78	109.81	-0.026%	-0.453%	-0.453%	-1.640%	-0.44	1.93	1.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.33	113.37	-0.032%	-0.584%	-0.584%	-1.789%	-0.37	2.34	2.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.33	103.31	0.022%	-0.448%	-0.448%	-0.565%	-0.06	3.83	3.83
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	99.53	0.031%	-0.383%	-0.383%	-0.315%	0.10	4.47	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.29	118.30	-0.006%	-0.648%	-0.648%	-1.398%	0.14	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.85	117.83	0.020%	-0.699%	-0.699%	-1.401%	0.33	5.45	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.96	132.95	0.005%	-0.698%	-0.698%	-1.748%	0.51	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	102.16	0.049%	-0.699%	-0.699%	-0.699%	0.72	7.70	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	98.84	0.091%	-0.984%	-0.984%	-0.699%	1.01	9.62	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.89	113.82	0.054%	-1.261%	-1.261%	-1.463%	1.16	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.66	98.51	0.158%				1.40	13.74	13.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.36	102.34	0.018%	-1.515%	-1.515%	-1.314%	1.56	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.91	105.91	-0.005%	-1.564%	-1.564%	0.227%	1.72	21.12	20.77

Return Price Performance			Index Price 26-Apr-2018	Previous Index Price 25-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	104.71	104.73	-0.013%	0.010%	0.010%	-0.207%	-0.53	0.47	0.47
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.34	109.37	-0.027%	-0.098%	-0.098%	-0.234%	-0.49	1.09	1.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.49	112.52	-0.028%	-0.146%	-0.146%	-0.228%	-0.47	1.42	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.90	-0.015%	-4.063%	-4.063%	-4.249%	-0.44	1.93	1.94
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.94	115.96	-0.019%	-0.243%	-0.243%	-0.385%	-0.37	2.34	2.35
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.40	0.024%	-0.389%	-0.389%	-1.079%	-0.06	3.83	3.83
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	99.53	0.031%	-0.383%	-0.383%	-0.315%	0.10	4.47	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.68	0.003%	-0.397%	-0.397%	-3.509%	0.14	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.21	118.18	0.027%	-0.479%	-0.479%	-3.253%	0.33	5.45	5.44
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.61	133.59	0.016%	-0.388%	-0.388%	-4.311%	0.51	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.16	103.11	0.051%	-0.618%	-0.618%	-0.383%	0.72	7.70	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.19	99.10	0.093%	-0.913%	-0.913%		1.01	9.62	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.16	116.09	0.059%	-1.081%	-1.081%	-0.782%	1.16	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.69	98.53	0.162%				1.40	13.74	13.55

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.97	103.95	0.022%	-1.370%	-1.370%	-0.775%	1.56	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.28	106.28	0.000%	-1.419%	-1.419%	-1.036%	1.72	21.12	20.77