

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 May, 2018

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Bond Indices Performance

Index	Close Value 01-May-2018	Previous Close Value 30-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.55	114.55	0.000%	0.00%	-0.58%	-1.09%	14.55%	6.53	6.48	0.91
All Bond Index (Return)	203.60	203.60	0.000%	0.00%	-0.28%	-0.26%	103.60%	6.53	6.48	0.91
Under 3 Bond Index (Clean)	83.90	83.90	0.000%	0.00%	-0.47%	-1.71%	-16.10%	1.46	1.46	-0.46
Under 3 Bond Index (Return)	142.75	142.75	0.000%	0.00%	-0.08%	-0.25%	42.75%	1.46	1.46	-0.46
Under 5 Bond Index (Clean)	97.31	97.31	0.000%	0.00%	-0.44%	-1.39%	-2.69%	2.31	2.32	-0.18
Under 5 Bond Index (Return)	168.42	168.42	0.000%	0.00%	-0.12%	-0.20%	68.42%	2.31	2.32	-0.18
Under 10 Bond Index (Clean)	109.22	109.22	0.000%	0.00%	-0.45%	-1.28%	9.22%	3.82	3.81	0.24
Under 10 Bond Index (Return)	190.10	190.10	0.000%	0.00%	-0.16%	-0.47%	90.10%	3.82	3.81	0.24
5 Plus Bond Index (Clean)	130.39	130.39	0.000%	0.00%	-0.69%	-0.82%	30.39%	10.26	10.14	1.13
5 Plus Bond Index (Return)	232.11	232.11	0.000%	0.00%	-0.42%	-0.30%	132.11%	10.26	10.14	1.13
10 Plus Bond Index (Clean)	140.90	140.90	0.000%	0.00%	-0.94%	-0.47%	40.90%	14.34	14.14	1.43
10 Plus Bond Index (Return)	261.40	261.40	0.000%	0.00%	-0.64%	0.40%	161.40%	14.34	14.14	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	102.30	2.39	194	104.69	0.00	8,835	9,038	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.56	3.81	316	109.37	0.00	7,126	7,522	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.41	3.14	194	112.55	0.00	6,048	6,618	6807
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.80	0.15	12	109.95	0.00	10,661	11,706	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.36	2.66	194	116.02	0.00	6,898	7,819	8003
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.10	46	103.55	0.00	6,828	7,063	7070
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.73	0.00	201	99.73	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.49	0.44	41	118.93	0.00	6,383	7,564	7592
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.09	0.40	43	118.49	0.00	8,031	9,484	9516
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.23	0.71	48	133.94	0.00	11,490	15,308	15390
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.54	0.96	350	103.50	0.00	11,319	11,606	11714
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.31	0.27	110	99.58	0.00	5,375	5,338	5353
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.30	2.30	350	116.60	0.00	9,387	10,729	10945
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.08	0.05	13	99.13	0.00	4,000	3,963	3965
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.78	1.63	350	104.41	0.00	5,292	5,439	5526
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.31	0.39	71	106.70	0.00	8,204	8,722	8753

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Bond Index Constituent

Clean Price Performance			Index Price 01-May-2018	Previous Index Price 30-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	102.30	102.30	0.000%	0.000%	-0.397%	-1.676%	-0.47	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.56	105.56	0.000%	0.000%	-0.436%	-1.583%	-0.51	1.09	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.41	109.41	0.000%	0.000%	-0.566%	-1.947%	-0.50	1.41	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.80	0.000%	0.000%	-0.441%	-1.628%	-0.47	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.36	113.36	0.000%	0.000%	-0.561%	-1.766%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.45	0.000%	0.000%	-0.336%	-0.453%	-0.09	3.82	3.82
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.73	0.000%	0.000%	-0.219%	-0.151%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.49	118.49	0.000%	0.000%	-0.476%	-1.227%	0.10	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.09	118.09	0.000%	0.000%	-0.494%	-1.196%	0.29	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.23	133.23	0.000%	0.000%	-0.499%	-1.550%	0.47	6.02	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	102.54	0.000%	0.000%	-0.384%	-0.385%	0.67	7.69	7.64
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.31	99.31	0.000%	0.000%	-0.598%		0.97	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	114.30	0.000%	0.000%	-0.902%	-1.105%	1.12	10.49	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.08	99.08	0.000%	0.000%			1.37	13.74	13.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.78	102.78	0.000%	0.000%	-1.109%	-0.907%	1.53	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.31	106.31	0.000%	0.000%	-1.192%	0.607%	1.71	21.13	20.78

Return Price Performance			Index Price 01-May-2018	Previous Index Price 30-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	104.69	104.69	0.000%	0.000%	-0.012%	-0.229%	-0.47	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.37	0.000%	0.000%	-0.070%	-0.207%	-0.51	1.09	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.55	0.000%	0.000%	-0.094%	-0.177%	-0.50	1.41	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	109.95	0.000%	0.000%	-4.008%	-4.194%	-0.47	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.02	116.02	0.000%	0.000%	-0.172%	-0.314%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.55	0.000%	0.000%	-0.269%	-0.959%	-0.09	3.82	3.82
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.73	0.000%	0.000%	-0.219%	-0.151%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.93	118.93	0.000%	0.000%	-0.189%	-3.307%	0.10	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.49	118.49	0.000%	0.000%	-0.242%	-3.022%	0.29	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.94	133.94	0.000%	0.000%	-0.145%	-4.077%	0.47	6.02	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.50	103.50	0.000%	0.000%	-0.296%	-0.060%	0.67	7.69	7.64
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.58	99.58	0.000%	0.000%	-0.517%		0.97	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.60	116.60	0.000%	0.000%	-0.707%	-0.406%	1.12	10.49	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.13	99.13	0.000%	0.000%			1.37	13.74	13.55

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.41	104.41	0.000%	0.000%	-0.952%	-0.355%	1.53	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.70	106.70	0.000%	0.000%	-1.027%	-0.643%	1.71	21.13	20.78