

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 April, 2018

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Bond Indices Performance

Index	Close Value 18-Apr-2018	Previous Close Value 17-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.03	114.99	0.042%	-0.15%	-0.15%	-0.67%	15.03%	6.58	6.52	0.86
All Bond Index (Return)	204.27	204.17	0.049%	0.04%	0.04%	0.06%	104.27%	6.58	6.52	0.86
Under 3 Bond Index (Clean)	84.04	84.05	-0.018%	-0.32%	-0.32%	-1.55%	-15.97%	1.50	1.50	-0.44
Under 3 Bond Index (Return)	142.76	142.77	-0.006%	-0.07%	-0.07%	-0.24%	42.76%	1.50	1.50	-0.44
Under 5 Bond Index (Clean)	97.45	97.46	-0.017%	-0.30%	-0.30%	-1.25%	-2.56%	2.35	2.35	-0.19
Under 5 Bond Index (Return)	168.45	168.46	-0.008%	-0.11%	-0.11%	-0.18%	68.45%	2.35	2.35	-0.19
Under 10 Bond Index (Clean)	109.47	109.48	-0.003%	-0.22%	-0.22%	-1.06%	9.47%	3.85	3.84	0.21
Under 10 Bond Index (Return)	190.33	190.32	0.006%	-0.04%	-0.04%	-0.35%	90.33%	3.85	3.84	0.21
5 Plus Bond Index (Clean)	131.27	131.15	0.093%	-0.02%	-0.02%	-0.15%	31.27%	10.32	10.21	1.07
5 Plus Bond Index (Return)	233.49	233.26	0.099%	0.18%	0.18%	0.29%	133.49%	10.32	10.21	1.07
10 Plus Bond Index (Clean)	142.29	142.04	0.170%	0.04%	0.04%	0.51%	42.29%	14.40	14.21	1.36
10 Plus Bond Index (Return)	263.81	263.36	0.172%	0.28%	0.28%	1.33%	163.81%	14.40	14.21	1.36

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	102.49	2.24	182	104.74	0.00	8,835	9,055	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.71	3.67	304	109.38	0.00	7,126	7,533	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.57	2.94	182	112.51	0.00	6,048	6,627	6805
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.94	0.00	0	109.94	4.50	10,661	11,721	12200
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.56	2.49	182	116.05	0.00	6,898	7,833	8005
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.08	34	103.59	0.00	6,828	7,068	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.76	0.00	189	99.76	0.00	4,500	4,489	4489
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.69	0.31	29	119.00	0.00	6,383	7,576	7596
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.39	0.29	31	118.68	0.00	8,031	9,508	9531
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.73	0.53	36	134.26	0.00	11,490	15,366	15427
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.04	0.93	338	103.96	0.00	11,319	11,662	11767
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.92	0.24	98	100.16	0.00	5,375	5,371	5384
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.20	2.22	338	117.42	0.00	9,387	10,813	11022
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.90	0.00	1	99.90	0.00	4,000	3,996	3996
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.03	1.57	338	105.61	0.00	5,292	5,505	5589
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.79	0.32	59	108.11	0.00	8,204	8,843	8869

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Bond Index Constituent

Clean Price Performance			Index Price 18-Apr-2018	Previous Index Price 17-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	102.49	102.51	-0.016%	-0.208%	-0.208%	-1.490%	-0.50	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.71	105.72	-0.003%	-0.291%	-0.291%	-1.440%	-0.49	1.12	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.57	109.57	-0.004%	-0.420%	-0.420%	-1.802%	-0.46	1.44	1.45
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.96	-0.019%	-0.314%	-0.314%	-1.502%	-0.45	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.56	113.61	-0.046%	-0.387%	-0.387%	-1.594%	-0.39	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.53	-0.021%	-0.274%	-0.274%	-0.391%	-0.10	3.86	3.86
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.77	-0.010%	-0.192%	-0.192%	-0.124%	0.05	4.50	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.69	118.71	-0.017%	-0.315%	-0.315%	-1.067%	0.09	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.39	118.40	-0.003%	-0.239%	-0.239%	-0.944%	0.26	5.48	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.73	133.71	0.013%	-0.122%	-0.122%	-1.177%	0.43	6.06	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.04	102.98	0.052%	0.101%	0.101%	0.100%	0.61	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.92	99.85	0.071%	0.009%	0.009%	0.000%	0.91	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.20	115.09	0.097%	-0.120%	-0.120%	-0.324%	1.05	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.90	99.73	0.172%				1.31	13.78	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.03	103.83	0.196%	0.090%	0.090%	0.295%	1.46	16.26	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.79	107.47	0.300%	0.183%	0.183%	2.006%	1.64	21.21	20.87

Return Price Performance			Index Price 18-Apr-2018	Previous Index Price 17-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	104.74	104.74	-0.004%	0.032%	0.032%	-0.185%	-0.50	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.37	0.008%	-0.062%	-0.062%	-0.199%	-0.49	1.12	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.51	112.50	0.011%	-0.123%	-0.123%	-0.206%	-0.46	1.44	1.45
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	114.45	-3.940%	-4.015%	-4.015%	-4.201%	-0.45	1.95	1.96
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.09	-0.033%	-0.144%	-0.144%	-0.286%	-0.39	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	103.61	-0.018%	-0.231%	-0.231%	-0.922%	-0.10	3.86	3.86
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.77	-0.010%	-0.192%	-0.192%	-0.124%	0.05	4.50	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	119.00	-0.008%	-0.135%	-0.135%	-3.255%	0.09	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.68	118.68	0.005%	-0.082%	-0.082%	-2.867%	0.26	5.48	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.26	134.23	0.025%	0.099%	0.099%	-3.842%	0.43	6.06	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	103.91	0.055%	0.153%	0.153%	0.390%	0.61	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.16	100.09	0.074%	0.059%	0.059%	0.000%	0.91	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.42	117.31	0.101%	-0.006%	-0.006%	0.297%	1.05	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.90	99.73	0.176%				1.31	13.78	13.60

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.61	105.40	0.197%	0.177%	0.177%	0.782%	1.46	16.26	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.11	107.79	0.303%	0.284%	0.284%	0.673%	1.64	21.21	20.87