

Irish Stock Exchange Daily Bond Index Report

Thursday 3 May, 2018

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Bond Indices Performance

Index	Close Value 03-May-2018	Previous Close Value 02-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.63	114.53	0.093%	0.07%	-0.50%	-1.02%	14.63%	6.53	6.47	0.90
All Bond Index (Return)	203.80	203.60	0.099%	0.10%	-0.19%	-0.17%	103.80%	6.53	6.47	0.90
Under 3 Bond Index (Clean)	83.88	83.89	-0.020%	-0.03%	-0.51%	-1.74%	-16.12%	1.45	1.45	-0.47
Under 3 Bond Index (Return)	142.75	142.76	-0.008%	0.00%	-0.08%	-0.25%	42.75%	1.45	1.45	-0.47
Under 5 Bond Index (Clean)	97.32	97.30	0.014%	0.01%	-0.43%	-1.38%	-2.68%	2.30	2.31	-0.21
Under 5 Bond Index (Return)	168.48	168.44	0.024%	0.04%	-0.09%	-0.16%	68.48%	2.30	2.31	-0.21
Under 10 Bond Index (Clean)	109.28	109.22	0.054%	0.05%	-0.40%	-1.23%	9.28%	3.81	3.80	0.22
Under 10 Bond Index (Return)	190.25	190.13	0.063%	0.08%	-0.09%	-0.39%	90.25%	3.81	3.80	0.22
5 Plus Bond Index (Clean)	130.56	130.35	0.160%	0.13%	-0.56%	-0.69%	30.56%	10.25	10.13	1.12
5 Plus Bond Index (Return)	232.45	232.07	0.165%	0.15%	-0.27%	-0.16%	132.45%	10.25	10.13	1.12
10 Plus Bond Index (Clean)	141.09	140.81	0.201%	0.14%	-0.80%	-0.33%	41.09%	14.33	14.13	1.42
10 Plus Bond Index (Return)	261.79	261.26	0.204%	0.15%	-0.49%	0.55%	161.79%	14.33	14.13	1.42

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	102.28	2.43	197	104.70	0.00	8,835	9,036	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.52	3.85	319	109.36	0.00	7,126	7,519	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.34	3.18	197	112.53	0.00	6,048	6,614	6806
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.76	0.19	15	109.95	0.00	10,661	11,702	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.34	2.70	197	116.04	0.00	6,898	7,818	8004
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.53	0.11	49	103.63	0.00	6,828	7,069	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.86	0.00	204	99.86	0.00	4,500	4,494	4494
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.61	0.47	44	119.08	0.00	6,383	7,571	7601
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.24	0.43	46	118.67	0.00	8,031	9,496	9530
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.37	0.76	51	134.12	0.00	11,490	15,325	15411
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.69	0.97	353	103.65	0.00	11,319	11,623	11732
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.49	0.28	113	99.77	0.00	5,375	5,347	5362
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.43	2.32	353	116.75	0.00	9,387	10,741	10959
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.06	16	99.25	0.00	4,000	3,968	3970
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.99	1.64	353	104.63	0.00	5,292	5,450	5537
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.43	0.41	74	106.84	0.00	8,204	8,732	8765

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Bond Index Constituent

Clean Price Performance			Index Price 03-May-2018	Previous Index Price 02-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.28	102.32	-0.045%	-0.022%	-0.419%	-1.697%	-0.54	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.52	105.54	-0.026%	-0.041%	-0.476%	-1.623%	-0.52	1.08	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.34	109.38	-0.034%	-0.060%	-0.626%	-2.006%	-0.50	1.40	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.76	109.78	-0.014%	-0.033%	-0.473%	-1.660%	-0.48	1.91	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.34	113.33	0.014%	-0.018%	-0.578%	-1.783%	-0.41	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.53	103.45	0.076%	0.077%	-0.259%	-0.376%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.74	0.119%	0.133%	-0.086%	-0.018%	0.03	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.50	0.091%	0.096%	-0.380%	-1.132%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.24	118.10	0.122%	0.126%	-0.368%	-1.072%	0.26	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.37	133.24	0.100%	0.107%	-0.392%	-1.445%	0.44	6.01	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.53	0.151%	0.144%	-0.240%	-0.241%	0.66	7.68	7.63
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.49	99.30	0.184%	0.175%	-0.423%		0.95	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.43	114.24	0.172%	0.117%	-0.786%	-0.989%	1.11	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	98.97	0.227%	0.115%			1.36	13.73	13.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.99	102.74	0.242%	0.198%	-0.913%	-0.711%	1.52	16.20	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.43	106.21	0.211%	0.115%	-1.078%	0.722%	1.70	21.12	20.77

Return Price Performance			Index Price 03-May-2018	Previous Index Price 02-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.70	104.74	-0.032%	0.014%	0.002%	-0.214%	-0.54	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.38	-0.014%	-0.006%	-0.077%	-0.214%	-0.52	1.08	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.53	112.55	-0.019%	-0.016%	-0.110%	-0.192%	-0.50	1.40	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	109.95	-0.003%	0.001%	-4.007%	-4.193%	-0.48	1.91	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.04	116.01	0.026%	0.018%	-0.154%	-0.296%	-0.41	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.55	0.078%	0.083%	-0.186%	-0.877%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.74	0.119%	0.133%	-0.086%	-0.018%	0.03	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	118.96	0.100%	0.123%	-0.066%	-3.189%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.67	118.52	0.129%	0.149%	-0.093%	-2.878%	0.26	5.44	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.12	133.98	0.110%	0.140%	-0.005%	-3.943%	0.44	6.01	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.65	103.49	0.153%	0.151%	-0.145%	0.091%	0.66	7.68	7.63
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.77	99.58	0.187%	0.183%	-0.336%		0.95	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.75	116.55	0.173%	0.132%	-0.576%	-0.274%	1.11	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.25	99.02	0.231%	0.126%			1.36	13.73	13.54

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.63	104.38	0.243%	0.209%	-0.746%	-0.147%	1.52	16.20	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.84	106.61	0.215%	0.129%	-0.899%	-0.514%	1.70	21.12	20.77