

Irish Stock Exchange Weekly Bond Index Report

Friday 4 May, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 4-May-2018	Week to Date 27-Apr-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.60	-0.01%	0.05%	-0.53%	-1.05%	14.60%	6.52	6.47	0.90
All Bond Index (Return)	203.76	0.04%	0.08%	-0.21%	-0.18%	103.76%	6.52	6.47	0.90
Under 3 Bond Index (Clean)	83.86	-0.06%	-0.06%	-0.53%	-1.76%	-16.14%	1.44	1.45	-0.46
Under 3 Bond Index (Return)	142.73	0.03%	-0.01%	-0.09%	-0.26%	42.73%	1.44	1.45	-0.46
Under 5 Bond Index (Clean)	97.29	-0.02%	-0.02%	-0.46%	-1.41%	-2.71%	2.30	2.30	-0.20
Under 5 Bond Index (Return)	168.45	0.05%	0.02%	-0.10%	-0.18%	68.45%	2.30	2.30	-0.20
Under 10 Bond Index (Clean)	109.25	0.01%	0.03%	-0.42%	-1.26%	9.25%	3.81	3.80	0.23
Under 10 Bond Index (Return)	190.22	0.07%	0.06%	-0.10%	-0.41%	90.22%	3.81	3.80	0.23
5 Plus Bond Index (Clean)	130.53	-0.01%	0.11%	-0.59%	-0.72%	30.53%	10.24	10.13	1.12
5 Plus Bond Index (Return)	232.40	0.04%	0.13%	-0.29%	-0.18%	132.40%	10.24	10.13	1.12
10 Plus Bond Index (Clean)	141.04	-0.09%	0.10%	-0.83%	-0.37%	41.04%	14.32	14.12	1.42
10 Plus Bond Index (Return)	261.72	-0.05%	0.12%	-0.52%	0.52%	161.72%	14.32	14.12	1.42

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Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.23	2.44	198	104.67	0.00	8,835	9,032	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.50	3.86	320	109.36	0.00	7,126	7,518	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.32	3.20	198	112.53	0.00	6,048	6,612	6806
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.75	0.20	16	109.94	0.00	10,661	11,700	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.31	2.71	198	116.03	0.00	6,898	7,816	8003
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.11	50	103.61	0.00	6,828	7,067	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.82	0.00	205	99.82	0.00	4,500	4,492	4492
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.58	0.48	45	119.06	0.00	6,383	7,569	7600
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.20	0.44	47	118.63	0.00	8,031	9,492	9527
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.33	0.77	52	134.10	0.00	11,490	15,320	15409
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.70	0.97	354	103.67	0.00	11,319	11,624	11734
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.50	0.28	114	99.78	0.00	5,375	5,348	5363
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.42	2.33	354	116.74	0.00	9,387	10,740	10958
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.17	0.06	17	99.23	0.00	4,000	3,967	3969
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.93	1.65	354	104.57	0.00	5,292	5,447	5534
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.35	0.41	75	106.76	0.00	8,204	8,725	8759

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-May-2018	Week to Date 27-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.23	-0.10%	-0.07%	-0.47%	-1.74%	-0.46	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.50	-0.05%	-0.06%	-0.49%	-1.64%	-0.52	1.07	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.32	-0.08%	-0.08%	-0.64%	-2.02%	-0.50	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	-0.04%	-0.05%	-0.49%	-1.68%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.31	-0.04%	-0.04%	-0.60%	-1.81%	-0.40	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	0.05%	0.05%	-0.28%	-0.40%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	0.08%	0.09%	-0.13%	-0.06%	0.04	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.58	0.07%	0.07%	-0.40%	-1.16%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.20	0.07%	0.09%	-0.41%	-1.11%	0.27	5.43	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.33	0.05%	0.08%	-0.42%	-1.47%	0.45	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	0.09%	0.15%	-0.23%	-0.23%	0.65	7.68	7.63
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.50	0.10%	0.19%	-0.41%		0.95	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	-0.01%	0.10%	-0.80%	-1.00%	1.11	10.48	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.17	-0.08%	0.09%			1.36	13.73	13.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.93	-0.09%	0.14%	-0.97%	-0.77%	1.52	16.19	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.35	-0.30%	0.04%	-1.15%	0.64%	1.70	21.12	20.76

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-May-2018	Week to Date 27-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.67	-0.01%	-0.02%	-0.03%	-0.25%	-0.46	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	0.03%	-0.01%	-0.08%	-0.22%	-0.52	1.07	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.53	0.02%	-0.02%	-0.11%	-0.19%	-0.50	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	0.04%	0.00%	-4.01%	-4.20%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	0.04%	0.01%	-0.17%	-0.31%	-0.40	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	0.06%	0.06%	-0.21%	-0.90%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	0.08%	0.09%	-0.13%	-0.06%	0.04	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	0.13%	0.11%	-0.08%	-3.20%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.63	0.13%	0.12%	-0.12%	-2.91%	0.27	5.43	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	0.12%	0.12%	-0.02%	-3.96%	0.45	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.67	0.11%	0.16%	-0.13%	0.10%	0.65	7.68	7.63
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.78	0.11%	0.20%	-0.32%		0.95	9.60	9.51

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.74	0.03%	0.12%	-0.59%	-0.28%	1.11	10.48	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.23	-0.05%	0.11%			1.36	13.73	13.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.57	-0.05%	0.15%	-0.80%	-0.20%	1.52	16.19	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.76	-0.26%	0.06%	-0.97%	-0.58%	1.70	21.12	20.76