

# Irish Stock Exchange Daily Bond Index Report

Friday 11 May, 2018

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## Bond Indices Performance

Index	Close Value 11-May-2018	Previous Close Value 10-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.49	114.56	-0.056%	-0.05%	-0.62%	-1.14%	14.49%	6.55	6.49	0.91
All Bond Index (Return)	203.68	203.78	-0.047%	0.04%	-0.24%	-0.22%	103.68%	6.55	6.49	0.91
Under 3 Bond Index (Clean)	83.77	83.80	-0.030%	-0.16%	-0.63%	-1.86%	-16.23%	1.42	1.43	-0.46
Under 3 Bond Index (Return)	142.71	142.74	-0.017%	-0.02%	-0.11%	-0.27%	42.71%	1.42	1.43	-0.46
Under 5 Bond Index (Clean)	97.21	97.24	-0.034%	-0.11%	-0.55%	-1.50%	-2.79%	2.30	2.30	-0.19
Under 5 Bond Index (Return)	168.41	168.45	-0.024%	0.00%	-0.13%	-0.20%	68.41%	2.30	2.30	-0.19
Under 10 Bond Index (Clean)	109.13	109.19	-0.050%	-0.09%	-0.53%	-1.37%	9.13%	3.80	3.79	0.24
Under 10 Bond Index (Return)	190.12	190.20	-0.041%	0.01%	-0.15%	-0.46%	90.12%	3.80	3.79	0.24
5 Plus Bond Index (Clean)	130.40	130.49	-0.074%	0.01%	-0.69%	-0.81%	30.40%	10.29	10.18	1.13
5 Plus Bond Index (Return)	232.27	232.43	-0.068%	0.07%	-0.35%	-0.23%	132.27%	10.29	10.18	1.13
10 Plus Bond Index (Clean)	140.98	141.08	-0.071%	0.06%	-0.88%	-0.41%	40.98%	14.36	14.16	1.42
10 Plus Bond Index (Return)	261.69	261.87	-0.066%	0.11%	-0.52%	0.51%	161.69%	14.36	14.16	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	102.12	2.53	205	104.65	0.00	8,835	9,022	9246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.40	3.94	327	109.35	0.00	7,126	7,511	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.17	3.31	205	112.49	0.00	6,048	6,603	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.65	0.28	23	109.94	0.00	10,661	11,690	11720
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.21	2.81	205	116.01	0.00	6,898	7,809	8002
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.13	57	103.59	0.00	6,828	7,064	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.79	0.00	212	99.79	0.00	5,000	4,989	4989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.45	0.56	52	119.01	0.00	6,383	7,561	7597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.08	0.50	54	118.59	0.00	8,031	9,483	9524
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.09	0.87	59	133.96	0.00	11,490	15,292	15392
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.53	0.99	361	103.52	0.00	11,319	11,605	11717
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.42	0.30	121	99.71	0.00	5,875	5,841	5858
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.30	2.37	361	116.67	0.00	9,387	10,729	10952
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.16	0.09	24	99.25	0.00	4,000	3,966	3970
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.91	1.68	361	104.59	0.00	5,292	5,446	5535
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.39	0.45	82	106.84	0.00	8,204	8,728	8765



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## Bond Index Constituent

Clean Price Performance			Index Price 11-May-2018	Previous Index Price 10-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	102.12	102.14	-0.023%	-0.173%	-0.570%	-1.846%	-0.44	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.40	105.42	-0.011%	-0.148%	-0.583%	-1.729%	-0.52	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.17	109.22	-0.040%	-0.216%	-0.781%	-2.158%	-0.49	1.38	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	109.69	-0.038%	-0.134%	-0.574%	-1.760%	-0.48	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.21	113.24	-0.033%	-0.137%	-0.696%	-1.900%	-0.40	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.51	-0.040%	0.016%	-0.320%	-0.437%	-0.10	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.83	-0.045%	0.057%	-0.162%	-0.094%	0.05	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.45	118.51	-0.047%	-0.035%	-0.512%	-1.262%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.08	118.15	-0.055%	-0.008%	-0.502%	-1.205%	0.28	5.41	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.09	133.19	-0.079%	-0.104%	-0.603%	-1.653%	0.47	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.53	102.63	-0.096%	-0.011%	-0.394%	-0.395%	0.68	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.42	99.49	-0.077%	0.103%	-0.495%		0.96	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	114.39	-0.077%	0.000%	-0.902%	-1.105%	1.12	10.68	10.56
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.16	99.26	-0.100%	0.081%			1.36	13.71	13.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	102.98	-0.072%	0.118%	-0.993%	-0.791%	1.52	16.44	16.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.39	106.43	-0.044%	0.072%	-1.120%	0.679%	1.70	21.10	20.75

Return Price Performance			Index Price 11-May-2018	Previous Index Price 10-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	104.65	104.66	-0.011%	-0.040%	-0.053%	-0.269%	-0.44	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.35	0.000%	-0.021%	-0.091%	-0.228%	-0.52	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.49	112.52	-0.025%	-0.052%	-0.146%	-0.228%	-0.49	1.38	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.96	-0.026%	-0.010%	-4.018%	-4.204%	-0.48	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	116.04	-0.021%	-0.004%	-0.176%	-0.319%	-0.40	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	103.63	-0.038%	0.040%	-0.229%	-0.920%	-0.10	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.83	-0.045%	0.057%	-0.162%	-0.094%	0.05	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.01	119.05	-0.038%	0.064%	-0.125%	-3.246%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.59	118.64	-0.047%	0.078%	-0.164%	-2.947%	0.28	5.41	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.96	134.05	-0.067%	0.018%	-0.127%	-4.060%	0.47	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	103.61	-0.093%	0.018%	-0.277%	-0.042%	0.68	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.71	99.79	-0.075%	0.130%	-0.389%		0.96	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.67	116.75	-0.069%	0.063%	-0.645%	-0.343%	1.12	10.68	10.56
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.25	99.34	-0.097%	0.120%			1.36	13.71	13.52

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.59	104.66	-0.067%	0.165%	-0.789%	-0.191%	1.52	16.44	16.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.84	106.88	-0.039%	0.128%	-0.900%	-0.515%	1.70	21.10	20.75