

# Irish Stock Exchange Daily Bond Index Report

Friday 18 May, 2018

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## Bond Indices Performance

Index	Close Value 18-May-2018	Previous Close Value 17-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.92	113.96	-0.036%	-0.55%	-1.12%	-1.63%	13.92%	6.47	6.41	0.98
All Bond Index (Return)	202.78	202.84	-0.029%	-0.40%	-0.68%	-0.66%	102.78%	6.47	6.41	0.98
Under 3 Bond Index (Clean)	83.68	83.68	0.001%	-0.26%	-0.74%	-1.97%	-16.32%	1.40	1.41	-0.45
Under 3 Bond Index (Return)	142.68	142.66	0.013%	-0.04%	-0.13%	-0.29%	42.68%	1.40	1.41	-0.45
Under 5 Bond Index (Clean)	97.10	97.09	0.012%	-0.21%	-0.65%	-1.60%	-2.90%	2.28	2.28	-0.17
Under 5 Bond Index (Return)	168.35	168.31	0.021%	-0.04%	-0.16%	-0.24%	68.35%	2.28	2.28	-0.17
Under 10 Bond Index (Clean)	108.90	108.88	0.010%	-0.30%	-0.75%	-1.58%	8.90%	4.09	4.08	0.38
Under 10 Bond Index (Return)	189.83	189.80	0.017%	-0.14%	-0.30%	-0.61%	89.83%	4.09	4.08	0.38
5 Plus Bond Index (Clean)	129.30	129.40	-0.079%	-0.84%	-1.52%	-1.65%	29.30%	10.22	10.10	1.20
5 Plus Bond Index (Return)	230.43	230.59	-0.073%	-0.72%	-1.14%	-1.03%	130.43%	10.22	10.10	1.20
10 Plus Bond Index (Clean)	139.09	139.38	-0.202%	-1.28%	-2.20%	-1.74%	39.09%	15.27	15.04	1.57
10 Plus Bond Index (Return)	258.30	258.80	-0.196%	-1.19%	-1.82%	-0.79%	158.30%	15.27	15.04	1.57

## 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	102.05	2.61	212	104.66	0.00	8,835	9,016	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.30	4.03	334	109.32	0.00	7,126	7,503	7790
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.02	3.43	212	112.45	0.00	6,048	6,594	6801
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.52	0.37	30	109.89	0.00	10,661	11,677	11716
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.07	2.90	212	115.98	0.00	6,898	7,800	8000
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.14	64	103.51	0.00	6,828	7,058	7067
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.71	0.00	219	99.71	0.00	5,000	4,985	4985
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.28	0.63	59	118.91	0.00	6,383	7,550	7590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.79	0.57	61	118.36	0.00	8,031	9,460	9506
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.54	0.98	66	133.51	0.00	11,490	15,229	15341
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.01	0.01	3	102.01	0.00	11,319	11,546	11547
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.75	0.01	3	98.76	0.00	5,875	5,802	5802
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.26	0.02	3	113.28	0.00	9,387	10,631	10633
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.81	0.11	31	97.92	0.00	4,000	3,912	3917
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.25	0.01	3	101.26	0.00	5,292	5,358	5359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.24	0.49	89	104.73	0.00	8,204	8,552	8592



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## Bond Index Constituent

Clean Price Performance			Index Price 18-May-2018	Previous Index Price 17-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	102.05	102.03	0.013%	-0.244%	-0.641%	-1.917%	-0.49	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.30	105.31	-0.012%	-0.248%	-0.683%	-1.827%	-0.51	1.03	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.02	109.03	-0.011%	-0.354%	-0.918%	-2.293%	-0.47	1.36	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.52	109.52	0.005%	-0.250%	-0.689%	-1.873%	-0.46	1.87	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.07	113.07	0.005%	-0.253%	-0.812%	-2.015%	-0.39	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.34	0.029%	-0.074%	-0.410%	-0.527%	-0.08	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.71	99.66	0.044%	-0.023%	-0.242%	-0.174%	0.07	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.28	118.24	0.037%	-0.181%	-0.656%	-1.405%	0.10	4.50	4.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.79	117.78	0.013%	-0.252%	-0.745%	-1.446%	0.31	5.39	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.54	132.54	-0.001%	-0.516%	-1.013%	-2.059%	0.52	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.01	101.99	0.011%	-0.519%	-0.901%	-0.902%	0.74	7.71	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.75	98.76	-0.012%	-0.568%	-1.162%		1.03	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.33	-0.065%	-0.912%	-1.805%	-2.006%	1.21	10.65	10.53
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.81	97.96	-0.147%	-1.280%			1.46	13.68	13.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.25	101.49	-0.241%	-1.494%	-2.587%	-2.388%	1.62	16.40	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.24	104.63	-0.370%	-1.943%	-3.112%	-1.349%	1.80	21.01	20.64

Return Price Performance			Index Price 18-May-2018	Previous Index Price 17-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	104.66	104.64	0.025%	-0.027%	-0.039%	-0.255%	-0.49	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.32	109.32	-0.001%	-0.041%	-0.111%	-0.248%	-0.51	1.03	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.45	0.004%	-0.085%	-0.179%	-0.262%	-0.47	1.36	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.88	0.015%	-0.047%	-4.054%	-4.239%	-0.46	1.87	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.98	115.96	0.017%	-0.035%	-0.207%	-0.350%	-0.39	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.48	0.031%	-0.037%	-0.305%	-0.996%	-0.08	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.71	99.66	0.044%	-0.023%	-0.242%	-0.174%	0.07	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.91	118.86	0.045%	-0.018%	-0.207%	-3.325%	0.10	4.50	4.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.36	118.34	0.020%	-0.111%	-0.352%	-3.130%	0.31	5.39	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.51	133.50	0.010%	-0.315%	-0.460%	-4.379%	0.52	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.01	102.00	0.014%	-1.433%	-1.724%	-1.492%	0.74	7.71	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.76	98.77	-0.010%	-0.831%	-1.345%		1.03	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.28	113.34	-0.059%	-2.850%	-3.537%	-3.244%	1.21	10.65	10.53
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.92	98.06	-0.144%	-1.215%			1.46	13.68	13.48

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.26	101.50	-0.236%	-3.019%	-3.942%	-3.363%	1.62	16.40	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.73	105.11	-0.362%	-1.844%	-2.851%	-2.474%	1.80	21.01	20.64