

# Irish Stock Exchange Daily Bond Index Report

Tuesday 10 April, 2018

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## Bond Indices Performance

Index	Close Value 10-Apr-2018	Previous Close Value 09-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.10	115.20	-0.089%	-0.10%	-0.10%	-0.62%	15.10%	6.36	6.31	0.83
All Bond Index (Return)	204.17	204.33	-0.080%	-0.01%	-0.01%	0.02%	104.17%	6.36	6.31	0.83
Under 3 Bond Index (Clean)	84.15	84.18	-0.038%	-0.18%	-0.18%	-1.42%	-15.85%	1.50	1.51	-0.46
Under 3 Bond Index (Return)	142.82	142.85	-0.025%	-0.03%	-0.03%	-0.20%	42.82%	1.50	1.51	-0.46
Under 5 Bond Index (Clean)	97.58	97.64	-0.065%	-0.17%	-0.17%	-1.12%	-2.42%	2.35	2.36	-0.21
Under 5 Bond Index (Return)	168.54	168.63	-0.054%	-0.05%	-0.05%	-0.13%	68.54%	2.35	2.36	-0.21
Under 10 Bond Index (Clean)	109.57	109.67	-0.095%	-0.14%	-0.14%	-0.98%	9.57%	3.86	3.85	0.21
Under 10 Bond Index (Return)	190.35	190.52	-0.085%	-0.03%	-0.03%	-0.34%	90.35%	3.86	3.85	0.21
5 Plus Bond Index (Clean)	131.25	131.40	-0.112%	-0.04%	-0.04%	-0.17%	31.25%	10.13	10.03	1.05
5 Plus Bond Index (Return)	233.17	233.41	-0.105%	0.04%	0.04%	0.15%	133.17%	10.13	10.03	1.05
10 Plus Bond Index (Clean)	142.25	142.35	-0.070%	0.01%	0.01%	0.49%	42.25%	14.50	14.30	1.37
10 Plus Bond Index (Return)	263.26	263.43	-0.064%	0.07%	0.07%	1.11%	163.26%	14.50	14.30	1.37

## 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	102.57	2.15	174	104.72	0.00	8,835	9,062	9252
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.85	3.57	296	109.42	0.00	7,126	7,543	7797
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.80	2.81	174	112.62	0.00	6,110	6,709	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.08	4.40	357	114.48	0.00	10,661	11,735	12205
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.75	2.38	174	116.13	0.00	6,989	7,950	8117
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.06	26	103.70	0.00	6,828	7,077	7081
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.87	0.00	181	99.87	0.00	4,500	4,494	4494
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.86	0.22	21	119.08	0.00	6,383	7,587	7601
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.55	0.21	23	118.76	0.00	8,031	9,521	9538
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.75	0.41	28	134.16	0.00	11,490	15,368	15416
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.91	0.90	330	103.82	0.00	11,319	11,649	11751
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.77	0.22	90	99.99	0.00	5,375	5,362	5374
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.25	2.17	330	117.42	0.00	9,387	10,818	11021
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.94	1.54	330	105.48	0.00	5,282	5,490	5571
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.84	0.28	51	108.12	0.00	8,164	8,804	8827



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Apr-2018	Previous Index Price 09-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	102.57	102.60	-0.023%	-0.130%	-0.130%	-1.413%	-0.44	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.85	105.88	-0.026%	-0.160%	-0.160%	-1.311%	-0.51	1.14	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.80	109.84	-0.033%	-0.209%	-0.209%	-1.594%	-0.51	1.47	1.47
IE0034074488	3407448	4.5 Treas Bnd 2020	110.08	110.12	-0.042%	-0.188%	-0.188%	-1.378%	-0.46	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.75	113.82	-0.062%	-0.222%	-0.222%	-1.432%	-0.42	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.75	-0.099%	-0.145%	-0.145%	-0.263%	-0.13	3.88	3.88
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	100.00	-0.134%	-0.082%	-0.082%	-0.014%	0.03	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	119.03	-0.146%	-0.172%	-0.172%	-0.925%	0.07	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.55	118.72	-0.145%	-0.110%	-0.110%	-0.815%	0.25	5.51	5.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.75	133.96	-0.153%	-0.108%	-0.108%	-1.163%	0.44	6.08	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.91	103.06	-0.139%	-0.017%	-0.017%	-0.018%	0.63	7.75	7.70
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.77	99.86	-0.094%	-0.143%	-0.143%	-0.018%	0.92	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.43	-0.157%	-0.079%	-0.079%	-0.284%	1.05	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.94	104.00	-0.052%	0.004%	0.004%	0.208%	1.46	16.28	16.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.84	107.80	0.041%	0.231%	0.231%	2.055%	1.64	21.23	20.89

Return Price Performance			Index Price 10-Apr-2018	Previous Index Price 09-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	104.72	104.73	-0.011%	0.013%	0.013%	-0.203%	-0.44	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.42	109.44	-0.015%	-0.024%	-0.024%	-0.161%	-0.51	1.14	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62	112.63	-0.017%	-0.032%	-0.032%	-0.114%	-0.51	1.47	1.47
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.51	-0.030%	-0.052%	-0.052%	-0.245%	-0.46	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.19	-0.049%	-0.076%	-0.076%	-0.218%	-0.42	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.80	-0.097%	-0.120%	-0.120%	-0.812%	-0.13	3.88	3.88
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	100.00	-0.134%	-0.082%	-0.082%	-0.014%	0.03	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	119.24	-0.138%	-0.065%	-0.065%	-3.187%	0.07	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.76	118.93	-0.137%	-0.015%	-0.015%	-2.802%	0.25	5.51	5.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.16	134.35	-0.141%	0.025%	0.025%	-3.914%	0.44	6.08	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.96	-0.135%	0.014%	0.014%	0.251%	0.63	7.75	7.70
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.99	100.08	-0.091%	-0.113%	-0.113%	-0.018%	0.92	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.42	117.59	-0.148%	-0.010%	-0.010%	0.293%	1.05	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.48	105.53	-0.046%	0.057%	0.057%	0.660%	1.46	16.28	16.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.12	108.07	0.045%	0.290%	0.290%	0.680%	1.64	21.23	20.89

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