

# Irish Stock Exchange Daily Bond Index Report

Monday 16 April, 2018

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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 16-Apr-2018	Previous Close Value 13-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.94	114.92	0.014%	-0.24%	-0.24%	-0.76%	14.94%	6.58	6.52	0.87
All Bond Index (Return)	203.99	203.91	0.037%	-0.09%	-0.09%	-0.07%	103.99%	6.58	6.52	0.87
Under 3 Bond Index (Clean)	84.08	84.10	-0.019%	-0.27%	-0.27%	-1.50%	-15.92%	1.50	1.51	-0.46
Under 3 Bond Index (Return)	142.80	142.77	0.017%	-0.05%	-0.05%	-0.21%	42.80%	1.50	1.51	-0.46
Under 5 Bond Index (Clean)	97.49	97.51	-0.016%	-0.26%	-0.26%	-1.21%	-2.51%	2.35	2.36	-0.20
Under 5 Bond Index (Return)	168.49	168.47	0.013%	-0.08%	-0.08%	-0.16%	68.49%	2.35	2.36	-0.20
Under 10 Bond Index (Clean)	109.48	109.48	-0.004%	-0.22%	-0.22%	-1.05%	9.48%	3.86	3.85	0.21
Under 10 Bond Index (Return)	190.30	190.26	0.023%	-0.05%	-0.05%	-0.36%	90.30%	3.86	3.85	0.21
5 Plus Bond Index (Clean)	131.02	130.96	0.040%	-0.21%	-0.21%	-0.34%	31.02%	10.31	10.20	1.09
5 Plus Bond Index (Return)	232.84	232.71	0.058%	-0.10%	-0.10%	0.01%	132.84%	10.31	10.20	1.09
10 Plus Bond Index (Clean)	141.81	141.72	0.067%	-0.29%	-0.29%	0.18%	41.81%	14.40	14.20	1.38
10 Plus Bond Index (Return)	262.53	262.32	0.079%	-0.21%	-0.21%	0.83%	162.53%	14.40	14.20	1.38

## 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	102.51	2.22	180	104.73	0.00	8,835	9,057	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.76	3.64	302	109.40	0.00	7,126	7,536	7796
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.64	2.91	180	112.55	0.00	6,048	6,631	6807
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.00	4.48	363	114.48	0.00	10,661	11,727	12204
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.65	2.47	180	116.12	0.00	6,898	7,839	8009
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.56	0.07	32	103.63	0.00	6,828	7,071	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.77	0.00	187	99.77	0.00	4,500	4,489	4489
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.72	0.29	27	119.00	0.00	6,383	7,578	7597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.42	0.27	29	118.69	0.00	8,031	9,510	9532
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.65	0.50	34	134.15	0.00	11,490	15,357	15415
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.90	0.92	336	103.82	0.00	11,319	11,647	11751
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.74	0.24	96	99.97	0.00	5,375	5,361	5374
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	2.21	336	117.15	0.00	9,387	10,789	10996
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.58	0.00	0	99.58	0.00	4,000	3,983	3983
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.66	1.57	336	105.22	0.00	5,292	5,485	5568
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.21	0.31	57	107.52	0.00	8,204	8,795	8821



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## Bond Index Constituent

Clean Price Performance			Index Price 16-Apr-2018	Previous Index Price 13-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	102.51	102.52	-0.012%	-0.188%	-0.188%	-1.470%	-0.49	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.76	105.79	-0.024%	-0.246%	-0.246%	-1.396%	-0.51	1.13	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.64	109.68	-0.035%	-0.357%	-0.357%	-1.740%	-0.48	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	110.00	110.01	-0.012%	-0.257%	-0.257%	-1.446%	-0.47	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.65	113.67	-0.020%	-0.307%	-0.307%	-1.516%	-0.42	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.58	-0.014%	-0.224%	-0.224%	-0.342%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.77	-0.002%	-0.182%	-0.182%	-0.114%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.72	118.73	-0.009%	-0.289%	-0.289%	-1.041%	0.09	4.59	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	118.42	-0.003%	-0.220%	-0.220%	-0.925%	0.26	5.49	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.65	133.64	0.009%	-0.183%	-0.183%	-1.238%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.90	102.86	0.041%	-0.032%	-0.032%	-0.033%	0.63	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.74	99.68	0.060%	-0.174%	-0.174%	-0.033%	0.93	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	114.89	0.047%	-0.344%	-0.344%	-0.549%	1.07	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.58	99.47	0.111%				1.33	13.78	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.66	103.58	0.077%	-0.271%	-0.271%	-0.067%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.21	107.14	0.069%	-0.355%	-0.355%	1.458%	1.67	21.20	20.85

Return Price Performance			Index Price 16-Apr-2018	Previous Index Price 13-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	104.73	104.71	0.024%	0.028%	0.028%	-0.189%	-0.49	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.40	109.39	0.011%	-0.040%	-0.040%	-0.177%	-0.51	1.13	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.54	0.010%	-0.091%	-0.091%	-0.173%	-0.48	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.45	0.021%	-0.053%	-0.053%	-0.247%	-0.47	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.10	0.016%	-0.089%	-0.089%	-0.231%	-0.42	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.64	-0.008%	-0.187%	-0.187%	-0.878%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.77	-0.002%	-0.182%	-0.182%	-0.114%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	118.98	0.018%	-0.128%	-0.128%	-3.248%	0.09	4.59	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.69	118.66	0.021%	-0.078%	-0.078%	-2.864%	0.26	5.49	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.15	134.10	0.042%	0.016%	0.016%	-3.923%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.77	0.049%	0.016%	0.016%	0.253%	0.63	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.97	99.91	0.068%	-0.129%	-0.129%		0.93	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.15	117.08	0.062%	-0.238%	-0.238%	0.065%	1.07	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.58	99.47	0.111%				1.33	13.78	13.60

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.22	105.13	0.089%	-0.188%	-0.188%	0.414%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.52	107.43	0.084%	-0.263%	-0.263%	0.124%	1.67	21.20	20.85