

# Irish Stock Exchange Daily Bond Index Report

Tuesday 17 April, 2018

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 17-Apr-2018	Previous Close Value 16-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.99	114.94	0.040%	-0.20%	-0.20%	-0.72%	14.99%	6.58	6.52	0.87
All Bond Index (Return)	204.17	203.99	0.086%	-0.01%	-0.01%	0.02%	104.17%	6.58	6.52	0.87
Under 3 Bond Index (Clean)	84.05	84.08	-0.034%	-0.30%	-0.30%	-1.54%	-15.95%	1.50	1.51	-0.45
Under 3 Bond Index (Return)	142.77	142.80	-0.022%	-0.07%	-0.07%	-0.23%	42.77%	1.50	1.51	-0.45
Under 5 Bond Index (Clean)	97.46	97.49	-0.028%	-0.29%	-0.29%	-1.24%	-2.54%	2.35	2.35	-0.19
Under 5 Bond Index (Return)	168.46	168.49	-0.018%	-0.10%	-0.10%	-0.17%	68.46%	2.35	2.35	-0.19
Under 10 Bond Index (Clean)	109.48	109.48	-0.002%	-0.22%	-0.22%	-1.06%	9.48%	3.85	3.85	0.21
Under 10 Bond Index (Return)	190.32	190.30	0.006%	-0.05%	-0.05%	-0.36%	90.32%	3.85	3.85	0.21
5 Plus Bond Index (Clean)	131.15	131.02	0.100%	-0.12%	-0.12%	-0.24%	31.15%	10.32	10.21	1.08
5 Plus Bond Index (Return)	233.26	232.84	0.178%	0.08%	0.08%	0.19%	133.26%	10.32	10.21	1.08
10 Plus Bond Index (Clean)	142.04	141.81	0.162%	-0.13%	-0.13%	0.34%	42.04%	14.40	14.20	1.37
10 Plus Bond Index (Return)	263.36	262.53	0.315%	0.11%	0.11%	1.15%	163.36%	14.40	14.20	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	102.51	2.23	181	104.74	0.00	8,835	9,057	9254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.72	3.65	303	109.37	0.00	7,126	7,533	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.57	2.93	181	112.50	0.00	6,048	6,627	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.96	4.49	364	114.45	0.00	10,661	11,723	12201
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.61	2.48	181	116.09	0.00	6,898	7,837	8008
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.53	0.07	33	103.61	0.00	6,828	7,069	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.77	0.00	188	99.77	0.00	4,500	4,489	4489
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.71	0.30	28	119.00	0.00	6,383	7,577	7597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.40	0.28	30	118.68	0.00	8,031	9,508	9531
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.71	0.52	35	134.23	0.00	11,490	15,364	15424
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.98	0.92	337	103.91	0.00	11,319	11,656	11761
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.85	0.24	97	100.09	0.00	5,375	5,367	5380
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.09	2.22	337	117.31	0.00	9,387	10,803	11011
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.73	0.00	0	99.73	1.30	4,000	3,989	4041
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.83	1.57	337	105.40	0.00	5,292	5,495	5578
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.47	0.32	58	107.79	0.00	8,204	8,816	8843



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## Bond Index Constituent

Clean Price Performance			Index Price 17-Apr-2018	Previous Index Price 16-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	102.51	-0.005%	-0.193%	-0.193%	-1.474%	-0.51	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.72	105.76	-0.043%	-0.289%	-0.289%	-1.438%	-0.48	1.12	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.57	109.64	-0.059%	-0.416%	-0.416%	-1.799%	-0.45	1.45	1.45
IE0034074488	3407448	4.5 Treas Bnd 2020	109.96	110.00	-0.038%	-0.295%	-0.295%	-1.484%	-0.45	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.61	113.65	-0.034%	-0.341%	-0.341%	-1.549%	-0.41	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.53	103.56	-0.028%	-0.252%	-0.252%	-0.370%	-0.10	3.86	3.86
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.77	0.000%	-0.182%	-0.182%	-0.114%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.71	118.72	-0.009%	-0.298%	-0.298%	-1.050%	0.09	4.59	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.40	118.42	-0.016%	-0.236%	-0.236%	-0.940%	0.26	5.49	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.71	133.65	0.048%	-0.135%	-0.135%	-1.190%	0.43	6.06	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.98	102.90	0.081%	0.049%	0.049%	0.048%	0.62	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.85	99.74	0.112%	-0.062%	-0.062%	0.048%	0.92	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	114.94	0.128%	-0.217%	-0.217%	-0.421%	1.06	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.73	99.58	0.148%				1.32	13.78	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.83	103.66	0.166%	-0.106%	-0.106%	0.098%	1.47	16.26	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.47	107.21	0.240%	-0.116%	-0.116%	1.702%	1.65	21.20	20.86

Return Price Performance			Index Price 17-Apr-2018	Previous Index Price 16-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	104.74	104.73	0.008%	0.035%	0.035%	-0.181%	-0.51	0.50	0.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.40	-0.030%	-0.070%	-0.070%	-0.207%	-0.48	1.12	1.13
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.55	-0.044%	-0.134%	-0.134%	-0.216%	-0.45	1.45	1.45
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.48	-0.025%	-0.079%	-0.079%	-0.272%	-0.45	1.96	1.97
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	116.12	-0.022%	-0.111%	-0.111%	-0.253%	-0.41	2.37	2.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.63	-0.026%	-0.213%	-0.213%	-0.904%	-0.10	3.86	3.86
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.77	0.000%	-0.182%	-0.182%	-0.114%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	119.00	0.000%	-0.128%	-0.128%	-3.248%	0.09	4.59	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.68	118.69	-0.008%	-0.087%	-0.087%	-2.872%	0.26	5.49	5.47
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.23	134.15	0.059%	0.075%	0.075%	-3.866%	0.43	6.06	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.91	103.82	0.082%	0.098%	0.098%	0.335%	0.62	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.09	99.97	0.114%	-0.015%	-0.015%	0.048%	0.92	9.65	9.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.31	117.15	0.131%	-0.106%	-0.106%	0.196%	1.06	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.73	99.58	0.148%				1.32	13.78	13.60

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.40	105.22	0.168%	-0.020%	-0.020%	0.583%	1.47	16.26	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.79	107.52	0.245%	-0.019%	-0.019%	0.369%	1.65	21.20	20.86