

Irish Stock Exchange Weekly Bond Index Report



Friday 27 April, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value 27-Apr-2018	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 20-Apr-2018	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	114.62	0.07%	-0.52%	-0.52%	-1.03%	14.62%	6.54	6.48	0.91
All Bond Index (Return)	203.68	0.12%	-0.25%	-0.25%	-0.22%	103.68%	6.54	6.48	0.91
Under 3 Bond Index (Clean)	83.91	-0.08%	-0.47%	-0.47%	-1.71%	-16.09%	1.46	1.46	-0.45
Under 3 Bond Index (Return)	142.70	0.01%	-0.12%	-0.12%	-0.28%	42.70%	1.46	1.46	-0.45
Under 5 Bond Index (Clean)	97.31	-0.02%	-0.44%	-0.44%	-1.39%	-2.69%	2.32	2.32	-0.18
Under 5 Bond Index (Return)	168.37	0.05%	-0.15%	-0.15%	-0.23%	68.37%	2.32	2.32	-0.18
Under 10 Bond Index (Clean)	109.24	0.02%	-0.43%	-0.43%	-1.27%	9.24%	3.83	3.82	0.24
Under 10 Bond Index (Return)	190.08	0.09%	-0.17%	-0.17%	-0.48%	90.08%	3.83	3.82	0.24
5 Plus Bond Index (Clean)	130.54	0.15%	-0.58%	-0.58%	-0.71%	30.54%	10.27	10.15	1.13
5 Plus Bond Index (Return)	232.32	0.19%	-0.33%	-0.33%	-0.21%	132.32%	10.27	10.15	1.13
10 Plus Bond Index (Clean)	141.16	0.19%	-0.75%	-0.75%	-0.28%	41.16%	14.35	14.15	1.42
10 Plus Bond Index (Return)	261.86	0.22%	-0.46%	-0.46%	0.58%	161.86%	14.35	14.15	1.42

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Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.33	2.36	191	104.68	0.00	8,835	9,041	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.55	3.77	313	109.32	0.00	7,126	7,522	7790
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.41	3.09	191	112.50	0.00	6,048	6,618	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.79	0.11	9	109.90	0.00	10,661	11,704	11716
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.36	2.62	191	115.98	0.00	6,898	7,820	8000
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.09	43	103.55	0.00	6,828	7,063	7070
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.74	0.00	198	99.74	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.49	0.41	38	118.90	0.00	6,383	7,564	7590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.11	0.37	40	118.48	0.00	8,031	9,485	9515
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.27	0.67	45	133.94	0.00	11,490	15,313	15390
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.95	347	103.55	0.00	11,319	11,613	11720
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.40	0.26	107	99.67	0.00	5,375	5,343	5357
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.42	2.28	347	116.71	0.00	9,387	10,740	10955
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.25	0.04	10	99.29	0.00	4,000	3,970	3971
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.02	1.62	347	104.63	0.00	5,292	5,452	5537
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.67	0.37	68	107.04	0.00	8,204	8,751	8781

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Apr-2018	Week to Date 20-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.33	-0.09%	-0.37%	-0.37%	-1.65%	-0.50	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.55	-0.11%	-0.44%	-0.44%	-1.59%	-0.49	1.09	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.41	-0.08%	-0.57%	-0.57%	-1.95%	-0.49	1.41	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.79	-0.06%	-0.45%	-0.45%	-1.64%	-0.45	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.36	-0.06%	-0.56%	-0.56%	-1.76%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	0.09%	-0.33%	-0.33%	-0.45%	-0.09	3.82	3.83
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	0.16%	-0.21%	-0.21%	-0.14%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.49	0.08%	-0.48%	-0.48%	-1.23%	0.10	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.11	0.10%	-0.48%	-0.48%	-1.18%	0.29	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.27	0.07%	-0.46%	-0.46%	-1.52%	0.46	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	0.16%	-0.32%	-0.32%	-0.33%	0.67	7.69	7.64
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.40	0.25%	-0.51%	-0.51%		0.96	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	0.14%	-0.79%	-0.79%	-1.00%	1.11	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.25	0.40%				1.36	13.74	13.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.02	0.10%	-0.89%	-0.89%	-0.68%	1.52	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.67	0.19%	-0.86%	-0.86%	0.94%	1.71	21.14	20.79

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 27-Apr-2018	Week to Date 20-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.68	0.00%	-0.02%	-0.02%	-0.24%	-0.50	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.32	-0.03%	-0.11%	-0.11%	-0.25%	-0.49	1.09	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	0.02%	-0.14%	-0.14%	-0.22%	-0.49	1.41	1.42
IE0034074488	3407448	4.5 Treas Bnd 2020	109.90	0.01%	-4.05%	-4.05%	-4.24%	-0.45	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.98	0.02%	-0.21%	-0.21%	-0.35%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	0.11%	-0.27%	-0.27%	-0.96%	-0.09	3.82	3.83
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	0.16%	-0.21%	-0.21%	-0.14%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.90	0.14%	-0.21%	-0.21%	-3.33%	0.10	4.56	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.48	0.15%	-0.25%	-0.25%	-3.03%	0.29	5.45	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.94	0.14%	-0.14%	-0.14%	-4.08%	0.46	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	0.17%	-0.24%	-0.24%	-0.01%	0.67	7.69	7.64
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.67	0.27%	-0.43%	-0.43%		0.96	9.61	9.52

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.71	0.17%	-0.62%	-0.62%	-0.32%	1.11	10.50	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.29	0.43%				1.36	13.74	13.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.63	0.12%	-0.75%	-0.75%	-0.15%	1.52	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.04	0.23%	-0.71%	-0.71%	-0.32%	1.71	21.14	20.79