

# Irish Stock Exchange Daily Bond Index Report

Thursday 10 May, 2018

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## Bond Indices Performance

Index	Close Value 10-May-2018	Previous Close Value 09-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.56	114.41	0.129%	0.01%	-0.57%	-1.09%	14.56%	6.51	6.45	0.90
All Bond Index (Return)	203.78	203.50	0.136%	0.08%	-0.20%	-0.18%	103.78%	6.51	6.45	0.90
Under 3 Bond Index (Clean)	83.80	83.82	-0.031%	-0.13%	-0.60%	-1.83%	-16.20%	1.43	1.43	-0.47
Under 3 Bond Index (Return)	142.74	142.76	-0.019%	-0.01%	-0.09%	-0.26%	42.74%	1.43	1.43	-0.47
Under 5 Bond Index (Clean)	97.24	97.24	-0.002%	-0.07%	-0.51%	-1.46%	-2.76%	2.28	2.29	-0.20
Under 5 Bond Index (Return)	168.45	168.44	0.007%	0.02%	-0.10%	-0.18%	68.45%	2.28	2.29	-0.20
Under 10 Bond Index (Clean)	109.19	109.14	0.042%	-0.04%	-0.48%	-1.32%	9.19%	3.79	3.78	0.23
Under 10 Bond Index (Return)	190.20	190.11	0.050%	0.05%	-0.11%	-0.42%	90.20%	3.79	3.78	0.23
5 Plus Bond Index (Clean)	130.49	130.18	0.245%	0.08%	-0.61%	-0.74%	30.49%	10.23	10.12	1.12
5 Plus Bond Index (Return)	232.43	231.85	0.249%	0.14%	-0.28%	-0.17%	132.43%	10.23	10.12	1.12
10 Plus Bond Index (Clean)	141.08	140.55	0.381%	0.13%	-0.81%	-0.34%	41.08%	14.31	14.11	1.42
10 Plus Bond Index (Return)	261.87	260.87	0.381%	0.18%	-0.46%	0.58%	161.87%	14.31	14.11	1.42

## 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	102.14	2.52	204	104.66	0.00	8,835	9,024	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.42	3.93	326	109.35	0.00	7,126	7,512	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.22	3.30	204	112.52	0.00	6,048	6,606	6805
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.69	0.27	22	109.96	0.00	10,661	11,695	11723
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.24	2.80	204	116.04	0.00	6,898	7,811	8004
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.51	0.12	56	103.63	0.00	6,828	7,067	7075
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.83	0.00	211	99.83	0.00	5,000	4,492	4492
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.51	0.55	51	119.05	0.00	6,383	7,565	7600
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.15	0.49	53	118.64	0.00	8,031	9,488	9528
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.19	0.86	58	134.05	0.00	11,490	15,304	15403
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.63	0.99	360	103.61	0.00	11,319	11,616	11727
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.49	0.30	120	99.79	0.00	5,875	5,348	5364
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.39	2.37	360	116.75	0.00	9,387	10,737	10959
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.26	0.08	23	99.34	0.00	4,000	3,970	3974
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.98	1.68	360	104.66	0.00	5,292	5,450	5538
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.43	0.44	81	106.88	0.00	8,204	8,732	8768



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## Bond Index Constituent

Clean Price Performance			Index Price 10-May-2018	Previous Index Price 09-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	102.14	102.20	-0.055%	-0.151%	-0.547%	-1.824%	-0.46	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.42	105.46	-0.039%	-0.136%	-0.572%	-1.717%	-0.51	1.06	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.22	109.27	-0.049%	-0.175%	-0.741%	-2.119%	-0.50	1.38	1.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.70	-0.007%	-0.096%	-0.536%	-1.722%	-0.49	1.89	1.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.24	113.27	-0.019%	-0.104%	-0.664%	-1.868%	-0.41	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.45	0.056%	0.056%	-0.280%	-0.397%	-0.11	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.75	0.086%	0.102%	-0.117%	-0.049%	0.04	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.51	118.44	0.054%	0.012%	-0.464%	-1.215%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.15	118.04	0.089%	0.047%	-0.447%	-1.150%	0.27	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.19	133.08	0.086%	-0.026%	-0.524%	-1.575%	0.45	5.99	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.63	102.44	0.183%	0.086%	-0.298%	-0.299%	0.66	7.66	7.61
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.49	99.23	0.264%	0.180%	-0.418%		0.95	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.39	114.08	0.272%	0.077%	-0.825%	-1.029%	1.11	10.46	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	98.92	0.346%	0.181%			1.36	13.71	13.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.98	102.51	0.454%	0.190%	-0.922%	-0.719%	1.52	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.43	105.85	0.556%	0.117%	-1.076%	0.724%	1.70	21.10	20.75

Return Price Performance			Index Price 10-May-2018	Previous Index Price 09-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	104.70	-0.042%	-0.030%	-0.042%	-0.258%	-0.46	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.37	-0.027%	-0.021%	-0.091%	-0.228%	-0.51	1.06	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.52	112.55	-0.032%	-0.027%	-0.121%	-0.203%	-0.50	1.38	1.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.96	109.96	0.004%	0.016%	-3.993%	-4.178%	-0.49	1.89	1.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.04	116.05	-0.007%	0.016%	-0.156%	-0.298%	-0.41	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.57	0.058%	0.077%	-0.192%	-0.883%	-0.11	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.75	0.086%	0.102%	-0.117%	-0.049%	0.04	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.05	118.98	0.063%	0.102%	-0.087%	-3.209%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.64	118.53	0.097%	0.125%	-0.117%	-2.901%	0.27	5.42	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.05	133.92	0.097%	0.085%	-0.060%	-3.996%	0.45	5.99	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.61	103.42	0.183%	0.111%	-0.185%	0.051%	0.66	7.66	7.61
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.79	99.52	0.266%	0.205%	-0.314%		0.95	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.75	116.44	0.271%	0.132%	-0.576%	-0.274%	1.11	10.46	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.34	99.00	0.350%	0.217%			1.36	13.71	13.53

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.66	104.19	0.451%	0.232%	-0.723%	-0.124%	1.52	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.88	106.28	0.559%	0.168%	-0.861%	-0.476%	1.70	21.10	20.75