

# Irish Stock Exchange Daily Bond Index Report

Friday 25 May, 2018

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## Bond Indices Performance

Index	Close Value 25-May-2018	Previous Close Value 24-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.29	114.17	0.112%	-0.22%	-0.80%	-1.31%	14.29%	6.47	6.41	0.92
All Bond Index (Return)	203.54	203.30	0.119%	-0.03%	-0.31%	-0.29%	103.54%	6.47	6.41	0.92
Under 3 Bond Index (Clean)	83.66	83.64	0.022%	-0.29%	-0.77%	-2.00%	-16.34%	1.39	1.39	-0.49
Under 3 Bond Index (Return)	142.76	142.71	0.033%	0.01%	-0.07%	-0.24%	42.76%	1.39	1.39	-0.49
Under 5 Bond Index (Clean)	97.19	97.14	0.053%	-0.13%	-0.57%	-1.51%	-2.81%	2.26	2.27	-0.24
Under 5 Bond Index (Return)	168.61	168.50	0.062%	0.11%	-0.01%	-0.09%	68.61%	2.26	2.27	-0.24
Under 10 Bond Index (Clean)	109.19	109.07	0.111%	-0.03%	-0.47%	-1.31%	9.19%	4.08	4.07	0.30
Under 10 Bond Index (Return)	190.46	190.24	0.118%	0.19%	0.03%	-0.28%	90.46%	4.08	4.07	0.30
5 Plus Bond Index (Clean)	129.99	129.77	0.164%	-0.31%	-1.00%	-1.13%	29.99%	10.21	10.09	1.15
5 Plus Bond Index (Return)	231.75	231.36	0.169%	-0.15%	-0.57%	-0.46%	131.75%	10.21	10.09	1.15
10 Plus Bond Index (Clean)	139.80	139.64	0.117%	-0.78%	-1.71%	-1.25%	39.80%	15.26	15.03	1.53
10 Plus Bond Index (Return)	259.70	259.38	0.122%	-0.65%	-1.28%	-0.25%	159.70%	15.26	15.03	1.53

## 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	101.94	2.70	219	104.64	0.00	8,835	9,006	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.19	4.11	341	109.30	0.00	7,126	7,496	7789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.91	3.54	219	112.45	0.00	6,048	6,587	6802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.56	0.46	37	110.02	0.00	10,661	11,680	11729
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.18	3.00	219	116.18	0.00	6,898	7,807	8014
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.69	0.16	71	103.84	0.00	6,828	7,079	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.11	0.00	226	100.11	0.00	5,000	5,005	5005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.68	0.71	66	119.39	0.00	6,383	7,576	7621
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.32	0.63	68	118.95	0.00	8,031	9,502	9553
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.04	1.08	73	134.12	0.00	11,490	15,286	15410
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.74	0.03	10	102.76	0.00	11,319	11,628	11631
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.59	0.03	10	99.62	0.00	5,875	5,851	5852
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.90	0.07	10	113.97	0.00	9,387	10,691	10697
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.34	0.14	38	98.48	0.00	4,000	3,934	3939
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.78	0.05	10	101.83	0.00	5,292	5,386	5389
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.66	0.53	96	105.19	0.00	8,204	8,586	8630



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## Bond Index Constituent

Clean Price Performance			Index Price 25-May-2018	Previous Index Price 24-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	101.94	101.93	0.007%	-0.354%	-0.750%	-2.024%	-0.45	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.19	105.21	-0.019%	-0.349%	-0.783%	-1.926%	-0.50	1.02	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.91	108.93	-0.017%	-0.455%	-1.019%	-2.393%	-0.48	1.34	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.50	0.060%	-0.216%	-0.656%	-1.840%	-0.53	1.85	1.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.18	113.12	0.053%	-0.156%	-0.716%	-1.919%	-0.47	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	103.57	0.110%	0.231%	-0.106%	-0.223%	-0.17	3.75	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.11	99.97	0.139%	0.378%	0.158%	0.226%	-0.02	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.54	0.119%	0.160%	-0.317%	-1.069%	0.01	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.32	118.13	0.155%	0.191%	-0.304%	-1.008%	0.22	5.38	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.04	132.85	0.140%	-0.143%	-0.642%	-1.691%	0.45	5.95	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.74	102.47	0.259%	0.193%	-0.191%	-0.192%	0.65	7.69	7.65
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.59	99.31	0.284%	0.281%	-0.318%		0.94	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.90	113.70	0.173%	-0.349%	-1.248%	-1.450%	1.15	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.34	98.24	0.108%	-0.745%			1.42	13.66	13.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.78	101.67	0.114%	-0.974%	-2.072%	-1.872%	1.59	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.66	104.61	0.053%	-1.549%	-2.722%	-0.952%	1.78	21.01	20.64

Return Price Performance			Index Price 25-May-2018	Previous Index Price 24-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	104.64	104.62	0.018%	-0.052%	-0.064%	-0.280%	-0.45	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.31	-0.007%	-0.060%	-0.131%	-0.267%	-0.50	1.02	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.45	-0.003%	-0.084%	-0.178%	-0.260%	-0.48	1.34	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	110.02	109.94	0.071%	0.065%	-3.946%	-4.132%	-0.53	1.85	1.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.18	116.11	0.064%	0.142%	-0.030%	-0.173%	-0.47	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.73	0.113%	0.284%	0.014%	-0.678%	-0.17	3.75	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.11	99.97	0.139%	0.378%	0.158%	0.226%	-0.02	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.39	119.24	0.127%	0.384%	0.195%	-2.936%	0.01	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	118.76	0.162%	0.386%	0.143%	-2.648%	0.22	5.38	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.12	133.91	0.150%	0.134%	-0.012%	-3.949%	0.45	5.95	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.76	102.50	0.261%	-0.709%	-1.003%	-0.769%	0.65	7.69	7.65
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.62	99.33	0.287%	0.033%	-0.485%		0.94	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.97	113.76	0.179%	-2.259%	-2.950%	-2.656%	1.15	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.48	98.37	0.111%	-0.655%			1.42	13.66	13.47

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.83	101.71	0.119%	-2.475%	-3.404%	-2.821%	1.59	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.19	105.13	0.057%	-1.415%	-2.428%	-2.049%	1.78	21.01	20.64