

# Irish Stock Exchange Weekly Bond Index Report

Friday 11 May, 2018

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

Index	Close Value 11-May-2018	Week to Date 4-May-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.49	-0.10%	-0.05%	-0.62%	-1.14%	14.49%	6.55	6.49	0.91
All Bond Index (Return)	203.68	-0.04%	0.04%	-0.24%	-0.22%	103.68%	6.55	6.49	0.91
Under 3 Bond Index (Clean)	83.77	-0.10%	-0.16%	-0.63%	-1.86%	-16.23%	1.42	1.43	-0.46
Under 3 Bond Index (Return)	142.71	-0.01%	-0.02%	-0.11%	-0.27%	42.71%	1.42	1.43	-0.46
Under 5 Bond Index (Clean)	97.21	-0.09%	-0.11%	-0.55%	-1.50%	-2.79%	2.30	2.30	-0.19
Under 5 Bond Index (Return)	168.41	-0.02%	0.00%	-0.13%	-0.20%	68.41%	2.30	2.30	-0.19
Under 10 Bond Index (Clean)	109.13	-0.11%	-0.09%	-0.53%	-1.37%	9.13%	3.80	3.79	0.24
Under 10 Bond Index (Return)	190.12	-0.05%	0.01%	-0.15%	-0.46%	90.12%	3.80	3.79	0.24
5 Plus Bond Index (Clean)	130.40	-0.10%	0.01%	-0.69%	-0.81%	30.40%	10.29	10.18	1.13
5 Plus Bond Index (Return)	232.27	-0.06%	0.07%	-0.35%	-0.23%	132.27%	10.29	10.18	1.13
10 Plus Bond Index (Clean)	140.98	-0.04%	0.06%	-0.88%	-0.41%	40.98%	14.36	14.16	1.42
10 Plus Bond Index (Return)	261.69	-0.01%	0.11%	-0.52%	0.51%	161.69%	14.36	14.16	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	102.12	2.53	205	104.65	0.00	8,835	9,022	9246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.40	3.94	327	109.35	0.00	7,126	7,511	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.17	3.31	205	112.49	0.00	6,048	6,603	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.65	0.28	23	109.94	0.00	10,661	11,690	11720
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.21	2.81	205	116.01	0.00	6,898	7,809	8002
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.13	57	103.59	0.00	6,828	7,064	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.79	0.00	212	99.79	0.00	5,000	4,989	4989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.45	0.56	52	119.01	0.00	6,383	7,561	7597
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.08	0.50	54	118.59	0.00	8,031	9,483	9524
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.09	0.87	59	133.96	0.00	11,490	15,292	15392
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.53	0.99	361	103.52	0.00	11,319	11,605	11717
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.42	0.30	121	99.71	0.00	5,875	5,841	5858
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.30	2.37	361	116.67	0.00	9,387	10,729	10952
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.16	0.09	24	99.25	0.00	4,000	3,966	3970
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.91	1.68	361	104.59	0.00	5,292	5,446	5535
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.39	0.45	82	106.84	0.00	8,204	8,728	8765



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-May-2018	Week to Date 4-May-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.12	-0.10%	-0.17%	-0.57%	-1.85%	-0.44	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.40	-0.09%	-0.15%	-0.58%	-1.73%	-0.52	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.17	-0.14%	-0.22%	-0.78%	-2.16%	-0.49	1.38	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	-0.09%	-0.13%	-0.57%	-1.76%	-0.48	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.21	-0.09%	-0.14%	-0.70%	-1.90%	-0.40	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	-0.04%	0.02%	-0.32%	-0.44%	-0.10	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	-0.03%	0.06%	-0.16%	-0.09%	0.05	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.45	-0.11%	-0.04%	-0.51%	-1.26%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.08	-0.10%	-0.01%	-0.50%	-1.20%	0.28	5.41	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.09	-0.18%	-0.10%	-0.60%	-1.65%	0.47	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.53	-0.16%	-0.01%	-0.39%	-0.40%	0.68	7.73	7.68
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.42	-0.09%	0.10%	-0.50%		0.96	9.61	9.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	-0.10%	0.00%	-0.90%	-1.10%	1.12	10.68	10.56
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.16	-0.01%	0.08%			1.36	13.71	13.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	-0.02%	0.12%	-0.99%	-0.79%	1.52	16.44	16.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.39	0.03%	0.07%	-1.12%	0.68%	1.70	21.10	20.75

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-May-2018	Week to Date 4-May-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.65	-0.02%	-0.04%	-0.05%	-0.27%	-0.44	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	-0.01%	-0.02%	-0.09%	-0.23%	-0.52	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.49	-0.03%	-0.05%	-0.15%	-0.23%	-0.49	1.38	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	-0.01%	-0.01%	-4.02%	-4.20%	-0.48	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	-0.01%	0.00%	-0.18%	-0.32%	-0.40	2.30	2.31
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	-0.02%	0.04%	-0.23%	-0.92%	-0.10	3.79	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	-0.03%	0.06%	-0.16%	-0.09%	0.05	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.01	-0.04%	0.06%	-0.13%	-3.25%	0.08	4.52	4.52
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.59	-0.04%	0.08%	-0.16%	-2.95%	0.28	5.41	5.40
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.96	-0.11%	0.02%	-0.13%	-4.06%	0.47	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	-0.14%	0.02%	-0.28%	-0.04%	0.68	7.73	7.68
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.71	-0.07%	0.13%	-0.39%		0.96	9.61	9.52

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.67	-0.06%	0.06%	-0.64%	-0.34%	1.12	10.68	10.56
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.25	0.01%	0.12%			1.36	13.71	13.52
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.59	0.01%	0.16%	-0.79%	-0.19%	1.52	16.44	16.19
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.84	0.07%	0.13%	-0.90%	-0.51%	1.70	21.10	20.75