

# Irish Stock Exchange Daily Bond Index Report

Wednesday 2 May, 2018

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## Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 02-May-2018	Close Value 01-May-2018		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.53	114.55	-0.019%	-0.02%	-0.59%	-1.11%	14.53%	6.53	6.47	0.91
All Bond Index (Return)	203.60	203.60	-0.003%	0.00%	-0.29%	-0.26%	103.60%	6.53	6.47	0.91
Under 3 Bond Index (Clean)	83.89	83.90	-0.013%	-0.01%	-0.49%	-1.72%	-16.11%	1.45	1.46	-0.46
Under 3 Bond Index (Return)	142.76	142.75	0.011%	0.01%	-0.07%	-0.24%	42.76%	1.45	1.46	-0.46
Under 5 Bond Index (Clean)	97.30	97.31	-0.007%	-0.01%	-0.45%	-1.40%	-2.70%	2.31	2.31	-0.19
Under 5 Bond Index (Return)	168.44	168.42	0.012%	0.01%	-0.11%	-0.19%	68.44%	2.31	2.31	-0.19
Under 10 Bond Index (Clean)	109.22	109.22	-0.004%	0.00%	-0.45%	-1.29%	9.22%	3.82	3.81	0.24
Under 10 Bond Index (Return)	190.13	190.10	0.014%	0.01%	-0.15%	-0.46%	90.13%	3.82	3.81	0.24
5 Plus Bond Index (Clean)	130.35	130.39	-0.029%	-0.03%	-0.72%	-0.85%	30.35%	10.25	10.14	1.13
5 Plus Bond Index (Return)	232.07	232.11	-0.017%	-0.02%	-0.44%	-0.32%	132.07%	10.25	10.14	1.13
10 Plus Bond Index (Clean)	140.81	140.90	-0.063%	-0.06%	-1.00%	-0.53%	40.81%	14.33	14.13	1.43
10 Plus Bond Index (Return)	261.26	261.40	-0.053%	-0.05%	-0.69%	0.35%	161.26%	14.33	14.13	1.43

## 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	102.32	2.42	196	104.74	0.00	8,835	9,040	9254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.54	3.83	318	109.38	0.00	7,126	7,521	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.38	3.17	196	112.55	0.00	6,048	6,616	6807
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.78	0.17	14	109.95	0.00	10,661	11,704	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.33	2.69	196	116.01	0.00	6,898	7,817	8002
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.11	48	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	203	99.74	0.00	4,500	4,488	4488
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.50	0.46	43	118.96	0.00	6,383	7,564	7594
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.10	0.42	45	118.52	0.00	8,031	9,484	9518
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.24	0.74	50	133.98	0.00	11,490	15,309	15394
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.53	0.96	352	103.49	0.00	11,319	11,605	11714
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.30	0.28	112	99.58	0.00	5,375	5,338	5352
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.24	2.32	352	116.55	0.00	9,387	10,723	10940
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.97	0.05	15	99.02	0.00	4,000	3,959	3961
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.74	1.64	352	104.38	0.00	5,292	5,437	5524
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.21	0.40	73	106.61	0.00	8,204	8,713	8746



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## Bond Index Constituent

Clean Price Performance			Index Price 02-May-2018	Previous Index Price 01-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	102.32	102.30	0.023%	0.023%	-0.374%	-1.653%	-0.55	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.54	105.56	-0.015%	-0.015%	-0.451%	-1.598%	-0.51	1.08	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.38	109.41	-0.027%	-0.027%	-0.593%	-1.973%	-0.49	1.41	1.41
IE0034074488	3407448	4.5 Treas Bnd 2020	109.78	109.80	-0.019%	-0.019%	-0.460%	-1.647%	-0.46	1.92	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.33	113.36	-0.032%	-0.032%	-0.592%	-1.797%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.45	0.001%	0.001%	-0.335%	-0.452%	-0.09	3.82	3.82
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	99.73	0.014%	0.014%	-0.205%	-0.137%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.50	118.49	0.005%	0.005%	-0.471%	-1.222%	0.10	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.10	118.09	0.004%	0.004%	-0.490%	-1.192%	0.29	5.44	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.24	133.23	0.008%	0.008%	-0.491%	-1.543%	0.46	6.02	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.53	102.54	-0.007%	-0.007%	-0.391%	-0.392%	0.68	7.69	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.30	99.31	-0.009%	-0.009%	-0.607%		0.97	9.61	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.24	114.30	-0.054%	-0.054%	-0.955%	-1.159%	1.13	10.49	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.97	99.08	-0.112%	-0.112%			1.38	13.73	13.55
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.74	102.78	-0.044%	-0.044%	-1.153%	-0.951%	1.53	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.21	106.31	-0.096%	-0.096%	-1.286%	0.510%	1.71	21.12	20.77

Return Price Performance			Index Price 02-May-2018	Previous Index Price 01-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	104.74	104.69	0.046%	0.046%	0.033%	-0.183%	-0.55	0.46	0.46
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.37	0.007%	0.007%	-0.063%	-0.200%	-0.51	1.08	1.09
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.55	0.003%	0.003%	-0.091%	-0.174%	-0.49	1.41	1.41
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	109.95	0.004%	0.004%	-4.005%	-4.191%	-0.46	1.92	1.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	116.02	-0.008%	-0.008%	-0.180%	-0.322%	-0.39	2.33	2.34
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.55	0.005%	0.005%	-0.264%	-0.955%	-0.09	3.82	3.82
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.74	99.73	0.014%	0.014%	-0.205%	-0.137%	0.06	4.46	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.96	118.93	0.023%	0.023%	-0.166%	-3.285%	0.10	4.55	4.55
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.52	118.49	0.019%	0.019%	-0.222%	-3.004%	0.29	5.44	5.43
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.98	133.94	0.030%	0.030%	-0.116%	-4.049%	0.46	6.02	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	103.50	-0.002%	-0.002%	-0.298%	-0.062%	0.68	7.69	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.58	99.58	-0.004%	-0.004%	-0.521%		0.97	9.61	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	116.60	-0.041%	-0.041%	-0.748%	-0.447%	1.13	10.49	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.02	99.13	-0.105%	-0.105%			1.38	13.73	13.55

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.38	104.41	-0.034%	-0.034%	-0.987%	-0.389%	1.53	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.61	106.70	-0.085%	-0.085%	-1.111%	-0.727%	1.71	21.12	20.77