

Irish Stock Exchange Daily Bond Index Report

Friday 4 May, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 04-May-2018	Close Value 03-May-2018		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.60	114.63	-0.026%	0.05%	-0.53%	-1.05%	14.60%	6.52	6.47	0.90
All Bond Index (Return)	203.76	203.80	-0.018%	0.08%	-0.21%	-0.18%	103.76%	6.52	6.47	0.90
Under 3 Bond Index (Clean)	83.86	83.88	-0.024%	-0.06%	-0.53%	-1.76%	-16.14%	1.44	1.45	-0.46
Under 3 Bond Index (Return)	142.73	142.75	-0.012%	-0.01%	-0.09%	-0.26%	42.73%	1.44	1.45	-0.46
Under 5 Bond Index (Clean)	97.29	97.32	-0.026%	-0.02%	-0.46%	-1.41%	-2.71%	2.30	2.30	-0.20
Under 5 Bond Index (Return)	168.45	168.48	-0.016%	0.02%	-0.10%	-0.18%	68.45%	2.30	2.30	-0.20
Under 10 Bond Index (Clean)	109.25	109.28	-0.023%	0.03%	-0.42%	-1.26%	9.25%	3.81	3.80	0.23
Under 10 Bond Index (Return)	190.22	190.25	-0.014%	0.06%	-0.10%	-0.41%	90.22%	3.81	3.80	0.23
5 Plus Bond Index (Clean)	130.53	130.56	-0.026%	0.11%	-0.59%	-0.72%	30.53%	10.24	10.13	1.12
5 Plus Bond Index (Return)	232.40	232.45	-0.020%	0.13%	-0.29%	-0.18%	132.40%	10.24	10.13	1.12
10 Plus Bond Index (Clean)	141.04	141.09	-0.035%	0.10%	-0.83%	-0.37%	41.04%	14.32	14.12	1.42
10 Plus Bond Index (Return)	261.72	261.79	-0.029%	0.12%	-0.52%	0.52%	161.72%	14.32	14.12	1.42

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	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.23	2.44	198	104.67	0.00	8,835	9,032	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.50	3.86	320	109.36	0.00	7,126	7,518	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.32	3.20	198	112.53	0.00	6,048	6,612	6806
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.75	0.20	16	109.94	0.00	10,661	11,700	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.31	2.71	198	116.03	0.00	6,898	7,816	8003
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.11	50	103.61	0.00	6,828	7,067	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.82	0.00	205	99.82	0.00	4,500	4,492	4492
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.58	0.48	45	119.06	0.00	6,383	7,569	7600
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.20	0.44	47	118.63	0.00	8,031	9,492	9527
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.33	0.77	52	134.10	0.00	11,490	15,320	15409
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.70	0.97	354	103.67	0.00	11,319	11,624	11734
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.50	0.28	114	99.78	0.00	5,375	5,348	5363
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.42	2.33	354	116.74	0.00	9,387	10,740	10958
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.17	0.06	17	99.23	0.00	4,000	3,967	3969
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.93	1.65	354	104.57	0.00	5,292	5,447	5534
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.35	0.41	75	106.76	0.00	8,204	8,725	8759

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Bond Index Constituent

Clean Price Performance			Index Price 04-May-2018	Previous Index Price 03-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	102.23	102.28	-0.048%	-0.069%	-0.466%	-1.745%	-0.46	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.50	105.52	-0.015%	-0.056%	-0.491%	-1.638%	-0.52	1.07	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.32	109.34	-0.017%	-0.078%	-0.643%	-2.023%	-0.50	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	109.76	-0.015%	-0.048%	-0.489%	-1.675%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.31	113.34	-0.025%	-0.042%	-0.603%	-1.808%	-0.40	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.53	-0.025%	0.052%	-0.284%	-0.401%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	99.86	-0.044%	0.089%	-0.130%	-0.062%	0.04	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.58	118.61	-0.024%	0.072%	-0.405%	-1.156%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.20	118.24	-0.038%	0.088%	-0.406%	-1.109%	0.27	5.43	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.33	133.37	-0.028%	0.080%	-0.420%	-1.472%	0.45	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.69	0.010%	0.154%	-0.230%	-0.231%	0.65	7.68	7.63
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.50	99.49	0.014%	0.189%	-0.409%		0.95	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	114.43	-0.016%	0.101%	-0.801%	-1.005%	1.11	10.48	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.17	99.19	-0.022%	0.093%			1.36	13.73	13.54
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.93	102.99	-0.061%	0.137%	-0.974%	-0.771%	1.52	16.19	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.35	106.43	-0.077%	0.038%	-1.154%	0.644%	1.70	21.12	20.76

Return Price Performance			Index Price 04-May-2018	Previous Index Price 03-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	104.67	104.70	-0.035%	-0.021%	-0.033%	-0.250%	-0.46	0.45	0.45
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.36	-0.003%	-0.009%	-0.079%	-0.216%	-0.52	1.07	1.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.53	112.53	-0.002%	-0.018%	-0.112%	-0.194%	-0.50	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.95	-0.005%	-0.004%	-4.012%	-4.197%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	116.04	-0.013%	0.005%	-0.167%	-0.309%	-0.40	2.32	2.33
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.63	-0.022%	0.061%	-0.208%	-0.899%	-0.11	3.81	3.81
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	99.86	-0.044%	0.089%	-0.130%	-0.062%	0.04	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	119.08	-0.015%	0.108%	-0.081%	-3.203%	0.07	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.63	118.67	-0.029%	0.119%	-0.123%	-2.907%	0.27	5.43	5.42
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	134.12	-0.017%	0.123%	-0.022%	-3.959%	0.45	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.67	103.65	0.013%	0.163%	-0.133%	0.103%	0.65	7.68	7.63
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.78	99.77	0.016%	0.199%	-0.320%		0.95	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.74	116.75	-0.009%	0.123%	-0.585%	-0.284%	1.11	10.48	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.23	99.25	-0.018%	0.108%			1.36	13.73	13.54

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.57	104.63	-0.055%	0.153%	-0.801%	-0.202%	1.52	16.19	15.95
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.76	106.84	-0.071%	0.058%	-0.969%	-0.585%	1.70	21.12	20.76