

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 May, 2018

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Bond Indices Performance

Index	Close Value 15-May-2018	Previous Close Value 14-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.08	114.26	-0.160%	-0.41%	-0.98%	-1.50%	14.08%	6.52	6.45	0.96
All Bond Index (Return)	203.01	203.32	-0.151%	-0.29%	-0.57%	-0.55%	103.01%	6.52	6.45	0.96
Under 3 Bond Index (Clean)	83.73	83.75	-0.024%	-0.21%	-0.68%	-1.92%	-16.27%	1.42	1.42	-0.44
Under 3 Bond Index (Return)	142.71	142.72	-0.011%	-0.03%	-0.11%	-0.28%	42.71%	1.42	1.42	-0.44
Under 5 Bond Index (Clean)	97.12	97.16	-0.033%	-0.19%	-0.63%	-1.58%	-2.88%	2.29	2.29	-0.16
Under 5 Bond Index (Return)	168.34	168.38	-0.023%	-0.05%	-0.17%	-0.25%	68.34%	2.29	2.29	-0.16
Under 10 Bond Index (Clean)	108.93	109.01	-0.073%	-0.27%	-0.71%	-1.55%	8.93%	3.79	3.78	0.28
Under 10 Bond Index (Return)	189.85	189.97	-0.064%	-0.13%	-0.29%	-0.60%	89.85%	3.79	3.78	0.28
5 Plus Bond Index (Clean)	129.61	129.96	-0.272%	-0.60%	-1.29%	-1.42%	29.61%	10.26	10.14	1.18
5 Plus Bond Index (Return)	230.93	231.54	-0.263%	-0.51%	-0.92%	-0.81%	130.93%	10.26	10.14	1.18
10 Plus Bond Index (Clean)	139.75	140.32	-0.408%	-0.82%	-1.75%	-1.28%	39.75%	14.32	14.12	1.48
10 Plus Bond Index (Return)	259.47	260.51	-0.399%	-0.74%	-1.37%	-0.34%	159.47%	14.32	14.12	1.48

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	102.09	2.58	209	104.67	0.00	8,835	9,020	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.36	3.99	331	109.35	0.00	7,126	7,508	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.11	3.38	209	112.49	0.00	6,048	6,600	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.58	0.33	27	109.91	0.00	10,661	11,683	11718
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.12	2.86	209	115.98	0.00	6,898	7,803	8000
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.31	0.13	61	103.45	0.00	6,828	7,054	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.62	0.00	216	99.62	0.00	5,000	4,981	4981
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.26	0.60	56	118.86	0.00	6,383	7,549	7587
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.80	0.54	58	118.34	0.00	8,031	9,461	9504
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.63	0.93	63	133.57	0.00	11,490	15,240	15347
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.06	0.00	0	102.06	1.00	11,319	11,552	11666
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.80	0.00	0	98.80	0.31	5,875	5,805	5823
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.51	0.00	0	113.51	2.40	9,387	10,654	10879
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.27	0.10	28	98.37	0.00	4,000	3,931	3935
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.88	0.00	0	101.88	1.70	5,292	5,391	5481
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.11	0.47	86	105.58	0.00	8,204	8,623	8662

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Bond Index Constituent

Clean Price Performance			Index Price 15-May-2018	Previous Index Price 14-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	102.09	102.13	-0.036%	-0.203%	-0.600%	-1.876%	-0.43	0.42	0.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.36	105.38	-0.016%	-0.189%	-0.623%	-1.769%	-0.50	1.05	1.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.11	109.13	-0.018%	-0.271%	-0.835%	-2.212%	-0.47	1.37	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.58	109.60	-0.017%	-0.199%	-0.638%	-1.823%	-0.45	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.12	113.15	-0.031%	-0.213%	-0.773%	-1.976%	-0.38	2.29	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.38	-0.062%	-0.129%	-0.464%	-0.581%	-0.06	3.78	3.78
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.62	99.68	-0.056%	-0.105%	-0.324%	-0.256%	0.09	4.42	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.26	118.31	-0.045%	-0.196%	-0.671%	-1.420%	0.12	4.51	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.80	117.90	-0.082%	-0.245%	-0.737%	-1.438%	0.32	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.63	132.81	-0.133%	-0.444%	-0.941%	-1.988%	0.52	5.98	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	102.27	-0.205%	-0.461%	-0.843%	-0.844%	0.73	7.73	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.80	99.09	-0.284%	-0.513%	-1.107%		1.03	9.60	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.51	113.87	-0.319%	-0.695%	-1.590%	-1.792%	1.19	10.67	10.54
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.27	98.67	-0.401%	-0.813%			1.43	13.69	13.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.88	102.36	-0.470%	-0.884%	-1.984%	-1.784%	1.59	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.11	105.71	-0.566%	-1.128%	-2.306%	-0.528%	1.76	21.05	20.69

Return Price Performance			Index Price 15-May-2018	Previous Index Price 14-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	104.69	-0.023%	-0.022%	-0.034%	-0.251%	-0.43	0.42	0.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.36	-0.005%	-0.016%	-0.087%	-0.224%	-0.50	1.05	1.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.49	112.50	-0.004%	-0.048%	-0.142%	-0.224%	-0.47	1.37	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.91	109.92	-0.006%	-0.030%	-4.037%	-4.223%	-0.45	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.98	116.00	-0.018%	-0.032%	-0.204%	-0.346%	-0.38	2.29	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.51	-0.060%	-0.097%	-0.365%	-1.055%	-0.06	3.78	3.78
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.62	99.68	-0.056%	-0.105%	-0.324%	-0.256%	0.09	4.42	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	118.90	-0.036%	-0.061%	-0.249%	-3.366%	0.12	4.51	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.34	118.43	-0.074%	-0.127%	-0.368%	-3.145%	0.32	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.57	133.73	-0.120%	-0.276%	-0.421%	-4.342%	0.52	5.98	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	103.27	-1.169%	-1.384%	-1.675%	-1.443%	0.73	7.73	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.80	99.39	-0.591%	-0.783%	-1.297%		1.03	9.60	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.51	116.26	-2.371%	-2.654%	-3.342%	-3.049%	1.19	10.67	10.54
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.37	98.77	-0.397%	-0.759%			1.43	13.69	13.50

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.88	104.05	-2.091%	-2.432%	-3.361%	-2.778%	1.59	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.58	106.18	-0.559%	-1.047%	-2.063%	-1.683%	1.76	21.05	20.69