

Irish Stock Exchange Daily Bond Index Report

Tuesday 22 May, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-May-2018	Previous Close Value 21-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.93	113.99	-0.054%	-0.54%	-1.11%	-1.63%	13.93%	6.46	6.40	0.97
All Bond Index (Return)	202.86	202.95	-0.045%	-0.36%	-0.65%	-0.62%	102.86%	6.46	6.40	0.97
Under 3 Bond Index (Clean)	83.68	83.69	-0.004%	-0.26%	-0.73%	-1.97%	-16.32%	1.40	1.41	-0.47
Under 3 Bond Index (Return)	142.75	142.74	0.008%	0.00%	-0.08%	-0.24%	42.75%	1.40	1.41	-0.47
Under 5 Bond Index (Clean)	97.12	97.14	-0.014%	-0.20%	-0.63%	-1.58%	-2.88%	2.27	2.28	-0.19
Under 5 Bond Index (Return)	168.44	168.45	-0.005%	0.02%	-0.11%	-0.18%	68.44%	2.27	2.28	-0.19
Under 10 Bond Index (Clean)	108.93	108.97	-0.035%	-0.27%	-0.72%	-1.55%	8.93%	4.09	4.07	0.37
Under 10 Bond Index (Return)	189.95	190.00	-0.026%	-0.08%	-0.24%	-0.55%	89.95%	4.09	4.07	0.37
5 Plus Bond Index (Clean)	129.30	129.41	-0.089%	-0.84%	-1.53%	-1.65%	29.30%	10.21	10.09	1.20
5 Plus Bond Index (Return)	230.48	230.67	-0.082%	-0.70%	-1.12%	-1.00%	130.48%	10.21	10.09	1.20
10 Plus Bond Index (Clean)	138.99	139.17	-0.125%	-1.35%	-2.28%	-1.82%	38.99%	15.26	15.02	1.57
10 Plus Bond Index (Return)	258.16	258.47	-0.119%	-1.24%	-1.87%	-0.84%	158.16%	15.26	15.02	1.57

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	102.03	2.66	216	104.69	0.00	8,835	9,014	9250
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.28	4.08	338	109.35	0.00	7,126	7,502	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.01	3.49	216	112.50	0.00	6,048	6,593	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.55	0.42	34	109.97	0.00	10,661	11,679	11724
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.10	2.96	216	116.06	0.00	6,898	7,801	8005
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.15	68	103.58	0.00	6,828	7,062	7072
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.78	0.00	223	99.78	0.00	5,000	4,989	4989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.33	0.67	63	119.00	0.00	6,383	7,554	7596
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.85	0.61	65	118.46	0.00	8,031	9,465	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.49	1.04	70	133.53	0.00	11,490	15,224	15343
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.10	0.02	7	102.12	0.00	11,319	11,556	11558
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.92	0.02	7	98.93	0.00	5,875	5,811	5812
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.25	0.05	7	113.29	0.00	9,387	10,630	10634
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.77	0.13	35	97.90	0.00	4,000	3,911	3916
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.17	0.03	7	101.21	0.00	5,292	5,354	5356
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.07	0.51	93	104.58	0.00	8,204	8,538	8580

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Bond Index Constituent

Clean Price Performance			Index Price 22-May-2018	Previous Index Price 21-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	102.03	102.01	0.017%	-0.263%	-0.659%	-1.935%	-0.51	0.40	0.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.28	105.27	0.005%	-0.267%	-0.702%	-1.846%	-0.51	1.03	1.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.01	109.02	-0.013%	-0.367%	-0.931%	-2.306%	-0.48	1.35	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.55	109.56	-0.012%	-0.225%	-0.665%	-1.849%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.10	113.11	-0.014%	-0.232%	-0.791%	-1.994%	-0.41	2.27	2.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.46	-0.021%	-0.014%	-0.350%	-0.467%	-0.10	3.76	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.82	-0.041%	0.049%	-0.170%	-0.102%	0.05	4.40	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.33	118.39	-0.052%	-0.138%	-0.613%	-1.363%	0.09	4.50	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.85	117.91	-0.046%	-0.203%	-0.696%	-1.397%	0.30	5.39	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.49	132.65	-0.122%	-0.552%	-1.048%	-2.093%	0.53	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.10	102.14	-0.045%	-0.430%	-0.812%	-0.813%	0.73	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.92	98.90	0.019%	-0.400%	-0.995%	-0.813%	1.02	9.58	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.25	113.33	-0.078%	-0.922%	-1.816%	-2.017%	1.21	10.65	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.77	97.88	-0.111%	-1.321%			1.47	13.67	13.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.17	101.34	-0.162%	-1.567%	-2.659%	-2.460%	1.63	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.07	104.25	-0.167%	-2.105%	-3.272%	-1.511%	1.81	21.00	20.63

Return Price Performance			Index Price 22-May-2018	Previous Index Price 21-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	104.69	104.66	0.028%	0.002%	-0.011%	-0.227%	-0.51	0.40	0.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.33	0.016%	-0.015%	-0.085%	-0.222%	-0.51	1.03	1.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.50	0.003%	-0.040%	-0.134%	-0.216%	-0.48	1.35	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.97	109.97	-0.001%	0.022%	-3.987%	-4.173%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.06	-0.002%	0.033%	-0.139%	-0.282%	-0.41	2.27	2.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.60	-0.019%	0.033%	-0.236%	-0.927%	-0.10	3.76	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.82	-0.041%	0.049%	-0.170%	-0.102%	0.05	4.40	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	119.05	-0.043%	0.061%	-0.128%	-3.249%	0.09	4.50	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.46	118.50	-0.038%	-0.030%	-0.272%	-3.052%	0.30	5.39	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.53	133.67	-0.110%	-0.305%	-0.450%	-4.370%	0.53	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.12	102.16	-0.042%	-1.334%	-1.626%	-1.393%	0.73	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	98.91	0.021%	-0.654%	-1.168%		1.02	9.58	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.29	113.37	-0.071%	-2.838%	-3.525%	-3.232%	1.21	10.65	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.90	98.00	-0.107%	-1.241%			1.47	13.67	13.47

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.21	101.37	-0.157%	-3.072%	-3.996%	-3.416%	1.63	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.58	104.75	-0.160%	-1.984%	-2.991%	-2.614%	1.81	21.00	20.63