

Irish Stock Exchange Daily Bond Index Report

Wednesday 23 May, 2018

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-May-2018	Previous Close Value 22-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.90	113.93	-0.026%	-0.56%	-1.14%	-1.65%	13.90%	6.45	6.39	0.97
All Bond Index (Return)	202.82	202.86	-0.019%	-0.38%	-0.66%	-0.64%	102.82%	6.45	6.39	0.97
Under 3 Bond Index (Clean)	83.67	83.68	-0.014%	-0.28%	-0.75%	-1.98%	-16.33%	1.40	1.40	-0.47
Under 3 Bond Index (Return)	142.75	142.75	-0.002%	0.00%	-0.08%	-0.25%	42.75%	1.40	1.40	-0.47
Under 5 Bond Index (Clean)	97.14	97.12	0.015%	-0.18%	-0.62%	-1.57%	-2.86%	2.27	2.27	-0.20
Under 5 Bond Index (Return)	168.48	168.44	0.024%	0.04%	-0.08%	-0.16%	68.48%	2.27	2.27	-0.20
Under 10 Bond Index (Clean)	108.97	108.93	0.040%	-0.23%	-0.68%	-1.51%	8.97%	4.09	4.07	0.35
Under 10 Bond Index (Return)	190.04	189.95	0.048%	-0.03%	-0.19%	-0.50%	90.04%	4.09	4.07	0.35
5 Plus Bond Index (Clean)	129.21	129.30	-0.063%	-0.90%	-1.59%	-1.71%	29.21%	10.20	10.08	1.21
5 Plus Bond Index (Return)	230.35	230.48	-0.057%	-0.76%	-1.17%	-1.06%	130.35%	10.20	10.08	1.21
10 Plus Bond Index (Clean)	138.62	138.99	-0.271%	-1.62%	-2.54%	-2.08%	38.62%	15.24	15.00	1.59
10 Plus Bond Index (Return)	257.48	258.16	-0.266%	-1.50%	-2.13%	-1.11%	157.48%	15.24	15.00	1.59

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	101.97	2.68	217	104.64	0.00	8,835	9,009	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.25	4.09	339	109.34	0.00	7,126	7,500	7792
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.99	3.51	217	112.50	0.00	6,048	6,592	6805
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.54	0.43	35	109.97	0.00	10,661	11,678	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.14	2.97	217	116.11	0.00	6,898	7,804	8009
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.15	69	103.65	0.00	6,828	7,067	7077
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.87	0.00	224	99.87	0.00	5,000	4,993	4993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.43	0.68	64	119.12	0.00	6,383	7,560	7604
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.97	0.62	66	118.58	0.00	8,031	9,474	9523
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.62	1.05	71	133.67	0.00	11,490	15,239	15359
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.16	0.02	8	102.19	0.00	11,319	11,564	11566
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.93	0.02	8	98.95	0.00	5,875	5,812	5813
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.17	0.05	8	113.22	0.00	9,387	10,623	10628
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.57	0.13	36	97.70	0.00	4,000	3,903	3908
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.86	0.04	8	100.90	0.00	5,292	5,338	5340
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.51	0.52	94	104.03	0.00	8,204	8,492	8534

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Bond Index Constituent

Clean Price Performance			Index Price 23-May-2018	Previous Index Price 22-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	101.97	102.03	-0.059%	-0.322%	-0.718%	-1.992%	-0.40	0.40	0.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.25	105.28	-0.023%	-0.290%	-0.724%	-1.868%	-0.50	1.03	1.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.99	109.01	-0.014%	-0.380%	-0.944%	-2.319%	-0.48	1.35	1.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.54	109.55	-0.008%	-0.233%	-0.673%	-1.857%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.14	113.10	0.034%	-0.198%	-0.757%	-1.960%	-0.43	2.27	2.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.43	0.067%	0.053%	-0.283%	-0.400%	-0.12	3.76	3.76
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.78	0.089%	0.138%	-0.081%	-0.013%	0.03	4.40	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.43	118.33	0.086%	-0.051%	-0.527%	-1.278%	0.07	4.49	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.97	117.85	0.096%	-0.108%	-0.601%	-1.303%	0.28	5.39	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.62	132.49	0.099%	-0.453%	-0.950%	-1.997%	0.51	5.96	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	102.10	0.066%	-0.365%	-0.747%	-0.748%	0.72	7.70	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	98.92	0.010%	-0.390%	-0.985%	-0.748%	1.01	9.58	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.17	113.25	-0.065%	-0.987%	-1.880%	-2.081%	1.21	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.57	97.77	-0.201%	-1.520%			1.48	13.67	13.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.86	101.17	-0.305%	-1.868%	-2.957%	-2.758%	1.65	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.51	104.07	-0.537%	-2.631%	-3.791%	-2.040%	1.83	20.98	20.60

Return Price Performance			Index Price 23-May-2018	Previous Index Price 22-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	104.64	104.69	-0.046%	-0.044%	-0.056%	-0.273%	-0.40	0.40	0.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.34	109.35	-0.011%	-0.026%	-0.096%	-0.233%	-0.50	1.03	1.03
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.50	0.001%	-0.039%	-0.133%	-0.216%	-0.48	1.35	1.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.97	109.97	0.004%	0.025%	-3.984%	-4.170%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.06	0.046%	0.078%	-0.094%	-0.236%	-0.43	2.27	2.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.58	0.069%	0.101%	-0.168%	-0.859%	-0.12	3.76	3.76
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.78	0.089%	0.138%	-0.081%	-0.013%	0.03	4.40	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.12	119.00	0.095%	0.156%	-0.034%	-3.157%	0.07	4.49	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.58	118.46	0.104%	0.073%	-0.168%	-2.951%	0.28	5.39	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.67	133.53	0.109%	-0.197%	-0.342%	-4.266%	0.51	5.96	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.19	102.12	0.069%	-1.267%	-1.559%	-1.326%	0.72	7.70	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.95	98.93	0.013%	-0.641%	-1.155%		1.01	9.58	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.22	113.29	-0.059%	-2.895%	-3.582%	-3.289%	1.21	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.70	97.90	-0.198%	-1.437%			1.48	13.67	13.47

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.90	101.21	-0.301%	-3.364%	-4.285%	-3.708%	1.65	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.03	104.58	-0.530%	-2.503%	-3.504%	-3.130%	1.83	20.98	20.60