

Irish Stock Exchange Daily Bond Index Report

Thursday 24 May, 2018

28 Anglesea Street
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Bond Indices Performance

Index	Close Value 24-May-2018	Previous Close Value 23-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.17	113.90	0.231%	-0.34%	-0.91%	-1.42%	14.17%	6.47	6.41	0.94
All Bond Index (Return)	203.30	202.82	0.237%	-0.15%	-0.43%	-0.41%	103.30%	6.47	6.41	0.94
Under 3 Bond Index (Clean)	83.64	83.67	-0.038%	-0.31%	-0.79%	-2.02%	-16.36%	1.39	1.39	-0.47
Under 3 Bond Index (Return)	142.71	142.75	-0.025%	-0.02%	-0.11%	-0.27%	42.71%	1.39	1.39	-0.47
Under 5 Bond Index (Clean)	97.14	97.14	0.001%	-0.18%	-0.62%	-1.57%	-2.86%	2.26	2.27	-0.21
Under 5 Bond Index (Return)	168.50	168.48	0.010%	0.05%	-0.07%	-0.15%	68.50%	2.26	2.27	-0.21
Under 10 Bond Index (Clean)	109.07	108.97	0.094%	-0.14%	-0.58%	-1.42%	9.07%	4.08	4.07	0.33
Under 10 Bond Index (Return)	190.24	190.04	0.101%	0.07%	-0.09%	-0.40%	90.24%	4.08	4.07	0.33
5 Plus Bond Index (Clean)	129.77	129.21	0.434%	-0.47%	-1.16%	-1.29%	29.77%	10.21	10.09	1.17
5 Plus Bond Index (Return)	231.36	230.35	0.439%	-0.32%	-0.74%	-0.63%	131.36%	10.21	10.09	1.17
10 Plus Bond Index (Clean)	139.64	138.62	0.736%	-0.90%	-1.82%	-1.36%	39.64%	15.26	15.03	1.54
10 Plus Bond Index (Return)	259.38	257.48	0.740%	-0.77%	-1.40%	-0.37%	159.38%	15.26	15.03	1.54

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	101.93	2.69	218	104.62	0.00	8,835	9,005	9243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.21	4.10	340	109.31	0.00	7,126	7,497	7789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.93	3.52	218	112.45	0.00	6,048	6,589	6802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.50	0.44	36	109.94	0.00	10,661	11,673	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.12	2.99	218	116.11	0.00	6,898	7,803	8009
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.15	70	103.73	0.00	6,828	7,072	7082
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.97	0.00	225	99.97	0.00	5,000	4,998	4998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.54	0.70	65	119.24	0.00	6,383	7,567	7611
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.13	0.62	67	118.76	0.00	8,031	9,487	9537
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.85	1.07	72	133.91	0.00	11,490	15,265	15387
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.47	0.03	9	102.50	0.00	11,319	11,598	11601
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.31	0.02	9	99.33	0.00	5,875	5,834	5836
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.70	0.06	9	113.76	0.00	9,387	10,673	10678
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.24	0.13	37	98.37	0.00	4,000	3,929	3935
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.67	0.04	9	101.71	0.00	5,292	5,380	5382
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.61	0.52	95	105.13	0.00	8,204	8,582	8625

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Bond Index Constituent

Clean Price Performance			Index Price 24-May-2018	Previous Index Price 23-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	101.93	101.97	-0.039%	-0.361%	-0.757%	-2.031%	-0.40	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.21	105.25	-0.040%	-0.330%	-0.764%	-1.908%	-0.50	1.02	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.93	108.99	-0.058%	-0.438%	-1.002%	-2.376%	-0.48	1.34	1.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.50	109.54	-0.043%	-0.276%	-0.715%	-1.899%	-0.49	1.85	1.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.12	113.14	-0.011%	-0.209%	-0.768%	-1.971%	-0.44	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.50	0.068%	0.121%	-0.216%	-0.333%	-0.14	3.75	3.76
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	99.87	0.100%	0.239%	0.019%	0.087%	0.01	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.54	118.43	0.093%	0.041%	-0.435%	-1.186%	0.04	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.13	117.97	0.143%	0.036%	-0.458%	-1.161%	0.25	5.38	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.85	132.62	0.171%	-0.283%	-0.780%	-1.829%	0.47	5.96	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.47	102.16	0.301%	-0.065%	-0.449%	-0.450%	0.68	7.70	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.31	98.93	0.388%	-0.003%	-0.601%		0.97	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.70	113.17	0.470%	-0.521%	-1.418%	-1.621%	1.17	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.24	97.57	0.678%	-0.852%			1.43	13.66	13.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.67	100.86	0.796%	-1.087%	-2.184%	-1.984%	1.60	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.61	103.51	1.058%	-1.601%	-2.773%	-1.004%	1.78	21.01	20.64

Return Price Performance			Index Price 24-May-2018	Previous Index Price 23-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	104.62	104.64	-0.026%	-0.070%	-0.082%	-0.298%	-0.40	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.31	109.34	-0.027%	-0.053%	-0.123%	-0.260%	-0.50	1.02	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.50	-0.042%	-0.081%	-0.175%	-0.257%	-0.48	1.34	1.35
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.97	-0.032%	-0.006%	-4.014%	-4.200%	-0.49	1.85	1.86
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.11	0.000%	0.078%	-0.094%	-0.236%	-0.44	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.65	0.069%	0.171%	-0.098%	-0.790%	-0.14	3.75	3.76
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	99.87	0.100%	0.239%	0.019%	0.087%	0.01	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.24	119.12	0.102%	0.257%	0.068%	-3.059%	0.04	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.76	118.58	0.150%	0.224%	-0.019%	-2.806%	0.25	5.38	5.37
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.91	133.67	0.181%	-0.016%	-0.162%	-4.093%	0.47	5.96	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	102.19	0.303%	-0.967%	-1.260%	-1.026%	0.68	7.70	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.33	98.95	0.390%	-0.253%	-0.769%		0.97	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.76	113.22	0.475%	-2.434%	-3.124%	-2.830%	1.17	10.64	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.37	97.70	0.682%	-0.765%			1.43	13.66	13.47

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.71	100.90	0.801%	-2.591%	-3.518%	-2.936%	1.60	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.13	104.03	1.058%	-1.471%	-2.483%	-2.104%	1.78	21.01	20.64