

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 May, 2018

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Bond Indices Performance

Index	Close Value 16-May-2018	Previous Close Value 15-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.16	114.08	0.071%	-0.34%	-0.91%	-1.43%	14.16%	6.50	6.44	0.95
All Bond Index (Return)	203.17	203.01	0.078%	-0.21%	-0.49%	-0.47%	103.17%	6.50	6.44	0.95
Under 3 Bond Index (Clean)	83.72	83.73	-0.005%	-0.22%	-0.69%	-1.92%	-16.28%	1.42	1.42	-0.45
Under 3 Bond Index (Return)	142.72	142.71	0.007%	-0.02%	-0.10%	-0.27%	42.72%	1.42	1.42	-0.45
Under 5 Bond Index (Clean)	97.14	97.12	0.021%	-0.17%	-0.61%	-1.56%	-2.86%	2.29	2.29	-0.17
Under 5 Bond Index (Return)	168.39	168.34	0.030%	-0.02%	-0.14%	-0.22%	68.39%	2.29	2.29	-0.17
Under 10 Bond Index (Clean)	108.98	108.93	0.046%	-0.22%	-0.67%	-1.50%	8.98%	3.79	3.78	0.27
Under 10 Bond Index (Return)	189.95	189.85	0.055%	-0.08%	-0.24%	-0.55%	89.95%	3.79	3.78	0.27
5 Plus Bond Index (Clean)	129.75	129.61	0.115%	-0.49%	-1.18%	-1.30%	29.75%	10.26	10.14	1.17
5 Plus Bond Index (Return)	231.21	230.93	0.121%	-0.39%	-0.80%	-0.69%	131.21%	10.26	10.14	1.17
10 Plus Bond Index (Clean)	139.94	139.75	0.142%	-0.68%	-1.61%	-1.14%	39.94%	14.35	14.14	1.47
10 Plus Bond Index (Return)	259.85	259.47	0.147%	-0.59%	-1.23%	-0.19%	159.85%	14.35	14.14	1.47

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	102.07	2.59	210	104.66	0.00	8,835	9,018	9246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.37	4.00	332	109.37	0.00	7,126	7,508	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.10	3.40	210	112.49	0.00	6,048	6,599	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.58	0.35	28	109.93	0.00	10,661	11,683	11719
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.12	2.88	210	116.00	0.00	6,898	7,803	8001
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.14	62	103.52	0.00	6,828	7,059	7068
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.72	0.00	217	99.72	0.00	5,000	4,986	4986
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.35	0.61	57	118.96	0.00	6,383	7,555	7594
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.91	0.55	59	118.46	0.00	8,031	9,469	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.74	0.95	64	133.69	0.00	11,490	15,252	15361
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.17	0.00	1	102.17	0.00	11,319	11,564	11564
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.96	0.00	1	98.96	0.00	5,875	5,814	5814
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.65	0.01	1	113.66	0.00	9,387	10,668	10668
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.37	0.10	29	98.47	0.00	4,000	3,935	3939
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.01	0.01	1	102.02	0.00	5,292	5,398	5399
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.29	0.48	87	105.77	0.00	8,204	8,638	8677

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Bond Index Constituent

Clean Price Performance			Index Price 16-May-2018	Previous Index Price 15-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	102.07	102.09	-0.023%	-0.226%	-0.622%	-1.898%	-0.41	0.42	0.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.37	105.36	0.007%	-0.182%	-0.617%	-1.762%	-0.52	1.05	1.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.10	109.11	-0.014%	-0.284%	-0.849%	-2.225%	-0.47	1.37	1.37
IE0034074488	3407448	4.5 Treas Bnd 2020	109.58	109.58	0.001%	-0.198%	-0.637%	-1.822%	-0.46	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.12	113.12	0.002%	-0.212%	-0.771%	-1.974%	-0.39	2.29	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.31	0.066%	-0.063%	-0.399%	-0.516%	-0.08	3.78	3.78
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.72	99.62	0.092%	-0.013%	-0.232%	-0.164%	0.06	4.42	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.35	118.26	0.079%	-0.117%	-0.593%	-1.343%	0.10	4.51	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.91	117.80	0.091%	-0.154%	-0.647%	-1.349%	0.30	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.74	132.63	0.080%	-0.365%	-0.862%	-1.909%	0.50	5.98	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	102.06	0.101%	-0.361%	-0.743%	-0.744%	0.72	7.72	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.96	98.80	0.159%	-0.354%	-0.950%	-0.744%	1.01	9.60	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.65	113.51	0.128%	-0.568%	-1.464%	-1.666%	1.17	10.67	10.54
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.37	98.27	0.098%	-0.717%			1.42	13.69	13.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.01	101.88	0.133%	-0.752%	-1.853%	-1.652%	1.58	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.29	105.11	0.174%	-0.956%	-2.136%	-0.355%	1.75	21.06	20.69

Return Price Performance			Index Price 16-May-2018	Previous Index Price 15-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	104.66	104.67	-0.011%	-0.032%	-0.045%	-0.261%	-0.41	0.42	0.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.35	0.017%	0.001%	-0.069%	-0.206%	-0.52	1.05	1.05
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.49	112.49	0.002%	-0.046%	-0.140%	-0.223%	-0.47	1.37	1.37
IE0034074488	3407448	4.5 Treas Bnd 2020	109.93	109.91	0.012%	-0.018%	-4.026%	-4.211%	-0.46	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	115.98	0.014%	-0.018%	-0.190%	-0.333%	-0.39	2.29	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	103.45	0.068%	-0.029%	-0.298%	-0.988%	-0.08	3.78	3.78
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.72	99.62	0.092%	-0.013%	-0.232%	-0.164%	0.06	4.42	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.96	118.86	0.087%	0.027%	-0.162%	-3.281%	0.10	4.51	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.46	118.34	0.099%	-0.028%	-0.269%	-3.049%	0.30	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.69	133.57	0.091%	-0.186%	-0.331%	-4.256%	0.50	5.98	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	102.06	0.104%	-1.281%	-1.573%	-1.340%	0.72	7.72	7.67
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.96	98.80	0.161%	-0.624%	-1.138%		1.01	9.60	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.66	113.51	0.134%	-2.524%	-3.213%	-2.919%	1.17	10.67	10.54
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.47	98.37	0.101%	-0.659%			1.42	13.69	13.50

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.02	101.88	0.138%	-2.297%	-3.227%	-2.643%	1.58	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.77	105.58	0.179%	-0.870%	-1.888%	-1.507%	1.75	21.06	20.69