

Irish Stock Exchange Daily Bond Index Report

Monday 14 May, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.13	2.56	208	104.69	0.00	8,835	9,023	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.38	3.98	330	109.36	0.00	7,126	7,509	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.13	3.36	208	112.50	0.00	6,048	6,601	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.60	0.32	26	109.92	0.00	10,661	11,685	11719
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.15	2.85	208	116.00	0.00	6,898	7,805	8002
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.13	60	103.51	0.00	6,828	7,058	7067
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.68	0.00	215	99.68	0.00	5,000	4,984	4984
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.31	0.59	55	118.90	0.00	6,383	7,552	7590
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.90	0.53	57	118.43	0.00	8,031	9,468	9511
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.81	0.92	62	133.73	0.00	11,490	15,260	15366
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.27	1.00	364	103.27	0.00	11,319	11,576	11689
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.09	0.31	124	99.39	0.00	5,875	5,821	5839
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.87	2.39	364	116.26	0.00	9,387	10,688	10913
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.67	0.10	27	98.77	0.00	4,000	3,947	3951
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.36	1.70	364	104.05	0.00	5,292	5,417	5506
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.71	0.47	85	106.18	0.00	8,204	8,672	8710

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Bond Index Constituent

Clean Price Performance			Index Price 14-May-2018	Previous Index Price 11-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	102.13	102.12	0.006%	-0.167%	-0.564%	-1.841%	-0.48	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.38	105.40	-0.025%	-0.172%	-0.607%	-1.753%	-0.50	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.13	109.17	-0.037%	-0.252%	-0.817%	-2.194%	-0.47	1.37	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.60	109.65	-0.047%	-0.181%	-0.621%	-1.806%	-0.46	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.15	113.21	-0.046%	-0.183%	-0.742%	-1.945%	-0.39	2.30	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.46	-0.083%	-0.067%	-0.403%	-0.520%	-0.08	3.78	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.68	99.79	-0.106%	-0.049%	-0.268%	-0.200%	0.07	4.43	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.31	118.45	-0.116%	-0.151%	-0.627%	-1.376%	0.11	4.52	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.90	118.08	-0.154%	-0.163%	-0.656%	-1.357%	0.30	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.81	133.09	-0.208%	-0.312%	-0.810%	-1.858%	0.50	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.53	-0.246%	-0.256%	-0.639%	-0.640%	0.71	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.09	99.42	-0.332%	-0.230%	-0.826%	-0.640%	1.00	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	114.30	-0.377%	-0.377%	-1.275%	-1.478%	1.16	10.67	10.55
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.67	99.16	-0.494%	-0.414%			1.40	13.70	13.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.36	102.91	-0.534%	-0.416%	-1.521%	-1.320%	1.56	16.43	16.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.71	106.39	-0.637%	-0.565%	-1.750%	0.038%	1.73	21.07	20.72

Return Price Performance			Index Price 14-May-2018	Previous Index Price 11-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	104.65	0.041%	0.001%	-0.011%	-0.228%	-0.48	0.43	0.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.35	0.009%	-0.012%	-0.082%	-0.219%	-0.50	1.05	1.06
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.49	0.007%	-0.044%	-0.138%	-0.221%	-0.47	1.37	1.38
IE0034074488	3407448	4.5 Treas Bnd 2020	109.92	109.94	-0.014%	-0.024%	-4.031%	-4.217%	-0.46	1.88	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	116.01	-0.009%	-0.014%	-0.186%	-0.328%	-0.39	2.30	2.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.59	-0.076%	-0.037%	-0.305%	-0.996%	-0.08	3.78	3.79
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.68	99.79	-0.106%	-0.049%	-0.268%	-0.200%	0.07	4.43	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.90	119.01	-0.088%	-0.024%	-0.213%	-3.331%	0.11	4.52	4.51
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.43	118.59	-0.130%	-0.052%	-0.294%	-3.073%	0.30	5.41	5.39
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.73	133.96	-0.174%	-0.156%	-0.301%	-4.227%	0.50	5.99	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.27	103.52	-0.236%	-0.217%	-0.513%	-0.277%	0.71	7.73	7.68
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.39	99.71	-0.323%	-0.194%	-0.710%		1.00	9.60	9.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.26	116.67	-0.353%	-0.291%	-0.995%	-0.695%	1.16	10.67	10.55
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.77	99.25	-0.483%	-0.363%			1.40	13.70	13.51

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.05	104.59	-0.512%	-0.348%	-1.297%	-0.701%	1.56	16.43	16.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.18	106.84	-0.619%	-0.491%	-1.513%	-1.130%	1.73	21.07	20.72