

Irish Stock Exchange Daily Bond Index Report

Thursday 17 May, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 17-May-2018	Previous Close Value 16-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.96	114.16	-0.171%	-0.51%	-1.08%	-1.60%	13.96%	6.48	6.42	0.97
All Bond Index (Return)	202.84	203.17	-0.162%	-0.37%	-0.66%	-0.63%	102.84%	6.48	6.42	0.97
Under 3 Bond Index (Clean)	83.68	83.72	-0.049%	-0.26%	-0.74%	-1.97%	-16.32%	1.41	1.41	-0.44
Under 3 Bond Index (Return)	142.66	142.72	-0.036%	-0.06%	-0.14%	-0.31%	42.66%	1.41	1.41	-0.44
Under 5 Bond Index (Clean)	97.09	97.14	-0.055%	-0.23%	-0.67%	-1.61%	-2.91%	2.28	2.28	-0.16
Under 5 Bond Index (Return)	168.31	168.39	-0.045%	-0.06%	-0.19%	-0.26%	68.31%	2.28	2.28	-0.16
Under 10 Bond Index (Clean)	108.88	108.98	-0.089%	-0.31%	-0.76%	-1.59%	8.88%	3.78	3.77	0.28
Under 10 Bond Index (Return)	189.80	189.95	-0.079%	-0.16%	-0.32%	-0.63%	89.80%	3.78	3.77	0.28
5 Plus Bond Index (Clean)	129.40	129.75	-0.273%	-0.76%	-1.45%	-1.57%	29.40%	10.24	10.11	1.20
5 Plus Bond Index (Return)	230.59	231.21	-0.266%	-0.65%	-1.07%	-0.95%	130.59%	10.24	10.11	1.20
10 Plus Bond Index (Clean)	139.38	139.94	-0.407%	-1.08%	-2.01%	-1.54%	39.38%	14.32	14.11	1.50
10 Plus Bond Index (Return)	258.80	259.85	-0.402%	-0.99%	-1.62%	-0.60%	158.80%	14.32	14.11	1.50

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	2.60	211	104.64	0.00	8,835	9,015	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.31	4.01	333	109.32	0.00	7,126	7,504	7790
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.03	3.41	211	112.45	0.00	6,048	6,595	6801
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.52	0.36	29	109.88	0.00	10,661	11,676	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.07	2.89	211	115.96	0.00	6,898	7,799	7998
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.34	0.14	63	103.48	0.00	6,828	7,056	7065
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.66	0.00	218	99.66	0.00	5,000	4,983	4983
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.24	0.62	58	118.86	0.00	6,383	7,547	7587
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.78	0.56	60	118.34	0.00	8,031	9,459	9504
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.54	0.96	65	133.50	0.00	11,490	15,229	15340
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.99	0.01	2	102.00	0.00	11,319	11,544	11545
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.76	0.01	2	98.77	0.00	5,875	5,802	5803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.33	0.01	2	113.34	0.00	9,387	10,638	10639
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.96	0.11	30	98.06	0.00	4,000	3,918	3923
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.49	0.01	2	101.50	0.00	5,292	5,371	5371
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.63	0.48	88	105.11	0.00	8,204	8,584	8623

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Bond Index Constituent

Clean Price Performance			Index Price 17-May-2018	Previous Index Price 16-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	102.07	-0.031%	-0.257%	-0.653%	-1.929%	-0.43	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.31	105.37	-0.054%	-0.236%	-0.671%	-1.815%	-0.51	1.04	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.03	109.10	-0.059%	-0.343%	-0.907%	-2.283%	-0.46	1.36	1.37
IE0034074488	3407448	4.5 Treas Bnd 2020	109.52	109.58	-0.057%	-0.254%	-0.694%	-1.878%	-0.45	1.87	1.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.07	113.12	-0.047%	-0.258%	-0.818%	-2.020%	-0.38	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.34	103.38	-0.041%	-0.103%	-0.439%	-0.556%	-0.07	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.66	99.72	-0.054%	-0.067%	-0.286%	-0.218%	0.08	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.24	118.35	-0.101%	-0.218%	-0.693%	-1.442%	0.11	4.50	4.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.78	117.91	-0.111%	-0.265%	-0.758%	-1.458%	0.32	5.40	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.54	132.74	-0.151%	-0.516%	-1.012%	-2.058%	0.52	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	102.17	-0.169%	-0.530%	-0.911%	-0.912%	0.74	7.72	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.76	98.96	-0.202%	-0.556%	-1.150%	-0.912%	1.03	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.33	113.65	-0.281%	-0.847%	-1.741%	-1.942%	1.20	10.66	10.53
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.96	98.37	-0.421%	-1.134%			1.45	13.68	13.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.49	102.01	-0.508%	-1.256%	-2.351%	-2.152%	1.61	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.63	105.29	-0.630%	-1.579%	-2.752%	-0.982%	1.78	21.03	20.66

Return Price Performance			Index Price 17-May-2018	Previous Index Price 16-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	104.66	-0.019%	-0.052%	-0.064%	-0.280%	-0.43	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.32	109.37	-0.041%	-0.040%	-0.111%	-0.247%	-0.51	1.04	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.49	-0.043%	-0.089%	-0.183%	-0.265%	-0.46	1.36	1.37
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.93	-0.045%	-0.063%	-4.069%	-4.254%	-0.45	1.87	1.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.96	116.00	-0.034%	-0.053%	-0.225%	-0.367%	-0.38	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.48	103.52	-0.039%	-0.068%	-0.336%	-1.026%	-0.07	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.66	99.72	-0.054%	-0.067%	-0.286%	-0.218%	0.08	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	118.96	-0.091%	-0.064%	-0.253%	-3.369%	0.11	4.50	4.50
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.34	118.46	-0.103%	-0.131%	-0.372%	-3.149%	0.32	5.40	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.50	133.69	-0.139%	-0.325%	-0.470%	-4.389%	0.52	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	102.17	-0.167%	-1.446%	-1.738%	-1.505%	0.74	7.72	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.77	98.96	-0.199%	-0.821%	-1.335%		1.03	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.34	113.66	-0.275%	-2.792%	-3.480%	-3.187%	1.20	10.66	10.53
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.06	98.47	-0.416%	-1.072%			1.45	13.68	13.48

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.50	102.02	-0.504%	-2.789%	-3.715%	-3.134%	1.61	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.11	105.77	-0.622%	-1.486%	-2.498%	-2.119%	1.78	21.03	20.66