

Irish Stock Exchange Daily Bond Index Report

Tuesday 8 May, 2018

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Bond Indices Performance

Index	Close Value 08-May-2018	Previous Close Value 04-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.48	114.60	-0.104%	-0.06%	-0.63%	-1.15%	14.48%	6.51	6.45	0.91
All Bond Index (Return)	203.61	203.76	-0.072%	0.01%	-0.28%	-0.26%	103.61%	6.51	6.45	0.91
Under 3 Bond Index (Clean)	83.84	83.86	-0.017%	-0.07%	-0.55%	-1.78%	-16.16%	1.44	1.44	-0.47
Under 3 Bond Index (Return)	142.78	142.73	0.032%	0.02%	-0.06%	-0.23%	42.78%	1.44	1.44	-0.47
Under 5 Bond Index (Clean)	97.27	97.29	-0.020%	-0.04%	-0.48%	-1.43%	-2.73%	2.29	2.30	-0.20
Under 5 Bond Index (Return)	168.48	168.45	0.019%	0.04%	-0.09%	-0.16%	68.48%	2.29	2.30	-0.20
Under 10 Bond Index (Clean)	109.20	109.25	-0.052%	-0.02%	-0.47%	-1.31%	9.20%	3.80	3.79	0.24
Under 10 Bond Index (Return)	190.19	190.22	-0.016%	0.05%	-0.12%	-0.42%	90.19%	3.80	3.79	0.24
5 Plus Bond Index (Clean)	130.30	130.53	-0.178%	-0.07%	-0.76%	-0.89%	30.30%	10.23	10.12	1.13
5 Plus Bond Index (Return)	232.05	232.40	-0.152%	-0.02%	-0.44%	-0.33%	132.05%	10.23	10.12	1.13
10 Plus Bond Index (Clean)	140.69	141.04	-0.253%	-0.15%	-1.09%	-0.62%	40.69%	14.31	14.11	1.44
10 Plus Bond Index (Return)	261.11	261.72	-0.232%	-0.11%	-0.75%	0.29%	161.11%	14.31	14.11	1.44

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	102.22	2.49	202	104.71	0.00	8,835	9,031	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.47	3.91	324	109.38	0.00	7,126	7,516	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.29	3.27	202	112.56	0.00	6,048	6,611	6808
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.73	0.25	20	109.98	0.00	10,661	11,699	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.30	2.77	202	116.07	0.00	6,898	7,815	8006
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.12	54	103.61	0.00	6,828	7,066	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.80	0.00	209	99.80	0.00	4,500	4,491	4491
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.52	0.52	49	119.05	0.00	6,383	7,566	7599
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.11	0.48	51	118.59	0.00	8,031	9,486	9524
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.20	0.83	56	134.03	0.00	11,490	15,305	15400
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.55	0.98	358	103.53	0.00	11,319	11,607	11718
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.34	0.29	118	99.63	0.00	5,375	5,340	5355
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.20	2.35	358	116.55	0.00	9,387	10,719	10940
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.94	0.08	21	99.02	0.00	4,000	3,958	3961
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.61	1.67	358	104.28	0.00	5,292	5,430	5519
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.96	0.43	79	106.40	0.00	8,204	8,693	8729

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Bond Index Constituent

Clean Price Performance			Index Price 08-May-2018	Previous Index Price 04-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	102.22	102.23	-0.008%	-0.077%	-0.474%	-1.752%	-0.50	0.44	0.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.47	105.50	-0.029%	-0.085%	-0.521%	-1.667%	-0.51	1.07	1.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.29	109.32	-0.027%	-0.105%	-0.671%	-2.050%	-0.51	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.73	109.75	-0.012%	-0.060%	-0.501%	-1.687%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.30	113.31	-0.010%	-0.052%	-0.612%	-1.817%	-0.41	2.31	2.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.50	-0.013%	0.040%	-0.297%	-0.414%	-0.10	3.80	3.80
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.82	-0.017%	0.072%	-0.147%	-0.079%	0.05	4.44	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.52	118.58	-0.047%	0.024%	-0.452%	-1.203%	0.08	4.53	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.11	118.20	-0.069%	0.019%	-0.475%	-1.178%	0.28	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.20	133.33	-0.101%	-0.021%	-0.520%	-1.571%	0.46	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	102.70	-0.145%	0.009%	-0.375%	-0.376%	0.67	7.67	7.62
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.34	99.50	-0.162%	0.027%	-0.571%	-0.376%	0.97	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.20	114.42	-0.191%	-0.090%	-0.991%	-1.194%	1.13	10.47	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.94	99.17	-0.233%	-0.140%			1.38	13.72	13.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.61	102.93	-0.302%	-0.165%	-1.273%	-1.071%	1.54	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.96	106.35	-0.364%	-0.326%	-1.514%	0.278%	1.72	21.10	20.74

Return Price Performance			Index Price 08-May-2018	Previous Index Price 04-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	104.71	104.67	0.039%	0.018%	0.006%	-0.211%	-0.50	0.44	0.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.36	0.016%	0.006%	-0.064%	-0.201%	-0.51	1.07	1.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.56	112.53	0.030%	0.012%	-0.082%	-0.164%	-0.51	1.39	1.40
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	109.94	0.034%	0.030%	-3.980%	-4.165%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.07	116.03	0.038%	0.043%	-0.129%	-0.272%	-0.41	2.31	2.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.61	-0.005%	0.056%	-0.213%	-0.904%	-0.10	3.80	3.80
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.82	-0.017%	0.072%	-0.147%	-0.079%	0.05	4.44	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.05	119.06	-0.011%	0.097%	-0.092%	-3.214%	0.08	4.53	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.59	118.63	-0.038%	0.081%	-0.161%	-2.944%	0.28	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.03	134.10	-0.056%	0.067%	-0.078%	-4.013%	0.46	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.67	-0.133%	0.030%	-0.266%	-0.030%	0.67	7.67	7.62
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.63	99.78	-0.151%	0.047%	-0.471%		0.97	9.59	9.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	116.74	-0.165%	-0.043%	-0.749%	-0.448%	1.13	10.47	10.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.02	99.23	-0.219%	-0.111%			1.38	13.72	13.53

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.28	104.57	-0.280%	-0.127%	-1.079%	-0.482%	1.54	16.18	15.94
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	106.76	-0.342%	-0.284%	-1.308%	-0.925%	1.72	21.10	20.74