

Irish Stock Exchange Daily Bond Index Report

Monday 21 May, 2018

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Bond Indices Performance

Index	Close Value 21-May-2018	Previous Close Value 18-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.99	113.92	0.061%	-0.49%	-1.06%	-1.57%	13.99%	6.47	6.41	0.96
All Bond Index (Return)	202.95	202.78	0.084%	-0.32%	-0.60%	-0.58%	102.95%	6.47	6.41	0.96
Under 3 Bond Index (Clean)	83.69	83.68	0.005%	-0.26%	-0.73%	-1.96%	-16.31%	1.40	1.41	-0.46
Under 3 Bond Index (Return)	142.74	142.68	0.041%	0.00%	-0.09%	-0.25%	42.74%	1.40	1.41	-0.46
Under 5 Bond Index (Clean)	97.14	97.10	0.033%	-0.18%	-0.62%	-1.57%	-2.87%	2.28	2.28	-0.19
Under 5 Bond Index (Return)	168.45	168.35	0.061%	0.02%	-0.10%	-0.18%	68.45%	2.28	2.28	-0.19
Under 10 Bond Index (Clean)	108.97	108.90	0.064%	-0.24%	-0.68%	-1.52%	8.97%	4.09	4.08	0.36
Under 10 Bond Index (Return)	190.00	189.83	0.089%	-0.05%	-0.21%	-0.52%	90.00%	4.09	4.08	0.36
5 Plus Bond Index (Clean)	129.41	129.30	0.087%	-0.75%	-1.44%	-1.56%	29.41%	10.22	10.10	1.19
5 Plus Bond Index (Return)	230.67	230.43	0.105%	-0.62%	-1.03%	-0.92%	130.67%	10.22	10.10	1.19
10 Plus Bond Index (Clean)	139.17	139.09	0.052%	-1.23%	-2.15%	-1.69%	39.17%	15.27	15.03	1.56
10 Plus Bond Index (Return)	258.47	258.30	0.067%	-1.12%	-1.75%	-0.72%	158.47%	15.27	15.03	1.56

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	102.01	2.65	215	104.66	0.00	8,835	9,013	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.27	4.06	337	109.33	0.00	7,126	7,502	7791
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.02	3.48	215	112.50	0.00	6,048	6,594	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.56	0.41	33	109.97	0.00	10,661	11,681	11724
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.11	2.95	215	116.06	0.00	6,898	7,802	8005
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.15	67	103.60	0.00	6,828	7,064	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.82	0.00	222	99.82	0.00	5,000	4,991	4991
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.39	0.66	62	119.05	0.00	6,383	7,557	7600
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.91	0.60	64	118.50	0.00	8,031	9,469	9517
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.65	1.02	69	133.67	0.00	11,490	15,242	15360
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.14	0.02	6	102.16	0.00	11,319	11,561	11563
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.90	0.02	6	98.91	0.00	5,875	5,810	5811
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.33	0.04	6	113.37	0.00	9,387	10,638	10642
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.88	0.12	34	98.00	0.00	4,000	3,915	3920
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.34	0.03	6	101.37	0.00	5,292	5,363	5364
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.25	0.50	92	104.75	0.00	8,204	8,552	8594

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Bond Index Constituent

Clean Price Performance			Index Price 21-May-2018	Previous Index Price 18-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	102.01	102.05	-0.035%	-0.280%	-0.676%	-1.951%	-0.44	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.27	105.30	-0.024%	-0.272%	-0.706%	-1.851%	-0.50	1.03	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.02	109.02	0.000%	-0.354%	-0.918%	-2.293%	-0.48	1.35	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.56	109.52	0.037%	-0.213%	-0.653%	-1.838%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.11	113.07	0.035%	-0.218%	-0.777%	-1.980%	-0.41	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.37	0.082%	0.008%	-0.329%	-0.446%	-0.10	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	99.71	0.113%	0.090%	-0.129%	-0.061%	0.04	4.41	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.39	118.28	0.096%	-0.085%	-0.561%	-1.311%	0.08	4.50	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.91	117.79	0.095%	-0.158%	-0.650%	-1.352%	0.29	5.39	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.65	132.54	0.087%	-0.430%	-0.927%	-1.974%	0.51	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.14	102.01	0.134%	-0.385%	-0.767%	-0.768%	0.72	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.90	98.75	0.150%	-0.419%	-1.014%		1.02	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.33	113.26	0.067%	-0.845%	-1.739%	-1.941%	1.20	10.65	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.88	97.81	0.070%	-1.211%			1.46	13.67	13.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.34	101.25	0.088%	-1.408%	-2.502%	-2.302%	1.62	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.25	104.24	0.002%	-1.941%	-3.110%	-1.347%	1.80	21.01	20.64

Return Price Performance			Index Price 21-May-2018	Previous Index Price 18-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	104.66	0.001%	-0.026%	-0.038%	-0.254%	-0.44	0.41	0.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.32	0.010%	-0.031%	-0.101%	-0.238%	-0.50	1.03	1.04
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.45	0.043%	-0.043%	-0.137%	-0.219%	-0.48	1.35	1.36
IE0034074488	3407448	4.5 Treas Bnd 2020	109.97	109.89	0.070%	0.023%	-3.986%	-4.172%	-0.49	1.86	1.87
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	115.98	0.070%	0.034%	-0.138%	-0.280%	-0.41	2.28	2.29
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.51	0.089%	0.052%	-0.217%	-0.908%	-0.10	3.77	3.77
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.82	99.71	0.113%	0.090%	-0.129%	-0.061%	0.04	4.41	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.05	118.91	0.122%	0.103%	-0.086%	-3.207%	0.08	4.50	4.49
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.50	118.36	0.118%	0.008%	-0.234%	-3.015%	0.29	5.39	5.38
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.67	133.51	0.120%	-0.196%	-0.341%	-4.265%	0.51	5.97	5.94
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	102.01	0.142%	-1.293%	-1.585%	-1.352%	0.72	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.91	98.76	0.158%	-0.675%	-1.189%		1.02	9.58	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.37	113.28	0.084%	-2.768%	-3.456%	-3.163%	1.20	10.65	10.52
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.00	97.92	0.081%	-1.135%			1.46	13.67	13.48

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.37	101.26	0.102%	-2.920%	-3.845%	-3.265%	1.62	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.75	104.73	0.017%	-1.827%	-2.835%	-2.457%	1.80	21.01	20.64