

Irish Stock Exchange Weekly Bond Index Report

Friday 9 March, 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	Week to Date	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				

Bond Index 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	103.00	1.75	142	104.75	0.00	8,835	9,100	9255
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.33	3.18	264	109.52	0.00	7,130	7,582	7808
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.41	2.30	142	112.71	0.00	6,110	6,746	6886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.48	4.01	325	114.49	0.00	10,661	11,779	12206
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	1.95	142	116.05	0.00	7,208	8,225	8365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.41	0.79	359	104.20	0.00	6,828	7,061	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.43	0.00	149	99.43	0.00	4,500	4,474	4474
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.65	3.78	354	122.43	0.00	6,383	7,574	7815
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.97	3.32	356	121.28	0.00	8,031	9,474	9740
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.07	5.34	361	138.42	0.00	11,490	15,291	15904
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.77	0.82	298	102.58	0.00	11,319	11,519	11611
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.46	0.14	58	98.61	0.00	5,303	5,219	5226
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.73	1.96	298	115.69	0.00	9,387	10,675	10859
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.08	1.39	298	103.47	0.00	5,263	5,372	5445
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.40	0.10	19	105.50	0.00	8,064	8,499	8508

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ISIN	SEDOL	Bond Name	Close Price 09-Mar-2018	Week to Date	MTD	QTD				YTD
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.00		-0.13%	-1.00%	-1.00%	-0.48	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.33		-0.13%	-0.86%	-0.86%	-0.57	1.23	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.41		-0.15%	-1.05%	-1.05%	-0.56	1.55	1.56
IE0034074488	3407448	4.5 Treas Bnd 2020	110.48		-0.09%	-1.02%	-1.02%	-0.46	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11		-0.17%	-1.12%	-1.12%	-0.39	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41		0.06%	-0.48%	-0.48%	-0.05	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.43		0.08%	-0.45%	-0.45%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.65		-0.01%	-1.10%	-1.10%	0.17	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.97		0.05%	-1.30%	-1.30%	0.37	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.07		0.09%	-1.66%	-1.66%	0.57	6.16	6.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.77		0.11%	-1.13%	-1.13%	0.78	7.83	7.77
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.46		0.19%			1.06	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.73		0.32%	-1.60%	-1.60%	1.18	10.63	10.50
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.08		0.42%	-1.59%	-1.59%	1.57	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.40		0.42%	-0.26%	-0.26%	1.75	21.24	20.87

Return Price Performance				Performance			Yield to Maturity	Macaulay Duration	Modified Duration	
ISIN	SEDOL	Bond Name	Close Price 09-Mar-2018	Week to Date	MTD	QTD				YTD
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.75		-0.02%	-0.17%	-0.17%	-0.48	0.60	0.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.52		-0.03%	-0.07%	-0.07%	-0.57	1.23	1.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71		-0.02%	-0.03%	-0.03%	-0.56	1.55	1.56
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49		0.01%	-0.24%	-0.24%	-0.46	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05		-0.06%	-0.29%	-0.29%	-0.39	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20		0.08%	-0.33%	-0.33%	-0.05	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.43		0.08%	-0.45%	-0.45%	0.12	4.60	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.43		0.07%	-0.46%	-0.46%	0.17	4.54	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28		0.12%	-0.74%	-0.74%	0.37	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.42		0.18%	-0.87%	-0.87%	0.57	6.16	6.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.58		0.13%	-0.94%	-0.94%	0.78	7.83	7.77
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.61		0.21%			1.06	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.69		0.37%	-1.18%	-1.18%	1.18	10.63	10.50

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.47	0.46%	-1.26%	-1.26%	1.57	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.50	0.47%	-1.76%	-1.76%	1.75	21.24	20.87