

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 April, 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 03-Apr-2018	Previous Close Value 29-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.20	115.21	-0.010%	-0.01%	-0.01%	-0.53%	15.20%	6.38	6.33	0.82
All Bond Index (Return)	204.24	204.18	0.029%	0.03%	0.03%	0.05%	104.24%	6.38	6.33	0.82
Under 3 Bond Index (Clean)	84.27	84.30	-0.034%	-0.03%	-0.03%	-1.27%	-15.73%	1.52	1.53	-0.50
Under 3 Bond Index (Return)	142.90	142.87	0.025%	0.03%	0.03%	-0.14%	42.90%	1.52	1.53	-0.50
Under 5 Bond Index (Clean)	97.72	97.74	-0.026%	-0.03%	-0.03%	-0.98%	-2.28%	2.37	2.38	-0.24
Under 5 Bond Index (Return)	168.66	168.63	0.023%	0.02%	0.02%	-0.05%	68.66%	2.37	2.38	-0.24
Under 10 Bond Index (Clean)	109.70	109.71	-0.012%	-0.01%	-0.01%	-0.85%	9.70%	3.88	3.87	0.19
Under 10 Bond Index (Return)	190.47	190.41	0.033%	0.03%	0.03%	-0.28%	90.47%	3.88	3.87	0.19
5 Plus Bond Index (Clean)	131.30	131.30	0.003%	0.00%	0.00%	-0.12%	31.30%	10.14	10.04	1.05
5 Plus Bond Index (Return)	233.16	233.08	0.034%	0.03%	0.03%	0.15%	133.16%	10.14	10.04	1.05
10 Plus Bond Index (Clean)	142.22	142.23	-0.006%	-0.01%	-0.01%	0.46%	42.22%	14.51	14.31	1.37
10 Plus Bond Index (Return)	263.12	263.07	0.017%	0.02%	0.02%	1.06%	163.12%	14.51	14.31	1.37

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	102.69	2.06	167	104.75	0.00	8,835	9,072	9254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.98	3.48	289	109.46	0.00	7,126	7,552	7800
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.98	2.70	167	112.68	0.00	6,110	6,720	6885
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.24	4.32	350	114.56	0.00	10,661	11,753	12213
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.96	2.29	167	116.25	0.00	6,989	7,965	8125
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.04	19	103.83	0.00	6,828	7,086	7089
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.95	0.00	174	99.95	0.00	4,500	4,498	4498
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.06	0.15	14	119.21	0.00	6,383	7,600	7610
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.69	0.15	16	118.84	0.00	8,031	9,532	9544
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.91	0.31	21	134.22	0.00	11,490	15,387	15422
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.94	0.89	323	103.83	0.00	11,319	11,652	11752
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.91	0.21	83	100.12	0.00	5,375	5,370	5381
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.33	2.12	323	117.45	0.00	9,387	10,825	11025
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.91	1.50	323	105.41	0.00	5,282	5,488	5568
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.60	0.24	44	107.84	0.00	8,164	8,784	8804

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 April, 2018

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

Bond Index Constituent

Clean Price Performance			Index Price 03-Apr-2018	Previous Index Price 29-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.69	102.71	-0.018%	-0.018%	-0.018%	-1.301%	-0.48	0.54	0.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.98	106.02	-0.042%	-0.042%	-0.042%	-1.194%	-0.54	1.16	1.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.98	110.03	-0.045%	-0.045%	-0.045%	-1.432%	-0.55	1.48	1.49
IE0034074488	3407448	4.5 Treas Bnd 2020	110.24	110.28	-0.036%	-0.036%	-0.036%	-1.228%	-0.49	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.96	114.00	-0.034%	-0.034%	-0.034%	-1.246%	-0.46	2.41	2.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.80	-0.010%	-0.010%	-0.010%	-0.127%	-0.16	3.90	3.90
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.95	-0.002%	-0.002%	-0.002%	0.066%	0.01	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	119.06	-0.002%	-0.002%	-0.002%	-0.756%	0.05	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.69	118.68	0.009%	0.009%	0.009%	-0.697%	0.23	5.52	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.91	133.89	0.011%	0.011%	0.011%	-1.046%	0.43	6.10	6.08
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.94	102.93	0.012%	0.012%	0.012%	0.011%	0.63	7.77	7.72
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.91	99.91	0.002%	0.002%	0.002%	0.011%	0.91	9.69	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.33	115.34	-0.010%	-0.010%	-0.010%	-0.215%	1.05	10.58	10.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.91	103.94	-0.029%	-0.029%	-0.029%	0.175%	1.46	16.30	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.60	107.59	0.007%	0.007%	0.007%	1.827%	1.65	21.25	20.90

Return Price Performance			Index Price 03-Apr-2018	Previous Index Price 29-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.75	104.70	0.042%	0.042%	0.042%	-0.174%	-0.48	0.54	0.54
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.46	109.45	0.014%	0.014%	0.014%	-0.123%	-0.54	1.16	1.17
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.68	112.65	0.028%	0.028%	0.028%	-0.055%	-0.55	1.48	1.49
IE0034074488	3407448	4.5 Treas Bnd 2020	114.56	114.54	0.019%	0.019%	0.019%	-0.174%	-0.49	1.92	1.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.22	0.026%	0.026%	0.026%	-0.117%	-0.46	2.41	2.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.83	0.001%	0.001%	0.001%	-0.692%	-0.16	3.90	3.90
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.95	-0.002%	-0.002%	-0.002%	0.066%	0.01	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.21	119.16	0.044%	0.044%	0.044%	-3.082%	0.05	4.63	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.84	118.78	0.049%	0.049%	0.049%	-2.740%	0.23	5.52	5.51
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.22	134.13	0.066%	0.066%	0.066%	-3.874%	0.43	6.10	6.08
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	103.80	0.025%	0.025%	0.025%	0.262%	0.63	7.77	7.72
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.12	100.10	0.015%	0.015%	0.015%	0.011%	0.91	9.69	9.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.45	117.43	0.019%	0.019%	0.019%	0.322%	1.05	10.58	10.47
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.41	105.42	-0.007%	-0.007%	-0.007%	0.596%	1.46	16.30	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.84	107.81	0.032%	0.032%	0.032%	0.421%	1.65	21.25	20.90

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 April, 2018

Irish  Stock Exchange

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