

Irish Stock Exchange Daily Bond Index Report

Friday 6 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	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

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	102.61	2.10	170	104.70	0.00	8,835	9,065	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.91	3.52	292	109.43	0.00	7,126	7,547	7798
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.88	2.75	170	112.62	0.00	6,110	6,713	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.16	4.35	353	114.51	0.00	10,661	11,744	12208
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.85	2.33	170	116.18	0.00	6,989	7,957	8120
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.05	22	103.81	0.00	6,828	7,084	7088
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.98	0.00	177	99.98	0.00	4,500	4,499	4499
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.04	0.18	17	119.22	0.00	6,383	7,599	7610
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.71	0.18	19	118.89	0.00	8,031	9,534	9548
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.97	0.36	24	134.33	0.00	11,490	15,394	15435
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.09	0.89	326	103.98	0.00	11,319	11,668	11770
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.98	0.21	86	100.20	0.00	5,375	5,374	5385
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.51	2.14	326	117.66	0.00	9,387	10,843	11044
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.16	1.52	326	105.67	0.00	5,282	5,502	5582
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.88	0.26	47	108.14	0.00	8,164	8,807	8828

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Bond Index Constituent

Clean Price Performance			Index Price 06-Apr-2018	Previous Index Price 05-Apr-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.61	102.62	-0.014%	-0.096%	-0.096%	-1.379%	-0.46	0.52	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.91	105.92	-0.007%	-0.107%	-0.107%	-1.258%	-0.54	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.88	109.90	-0.020%	-0.143%	-0.143%	-1.529%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	110.16	110.17	-0.008%	-0.116%	-0.116%	-1.307%	-0.49	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.85	113.88	-0.020%	-0.129%	-0.129%	-1.340%	-0.45	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.75	0.007%	-0.038%	-0.038%	-0.155%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.98	99.97	0.014%	0.035%	0.035%	0.103%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.04	119.04	-0.002%	-0.017%	-0.017%	-0.771%	0.04	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.71	118.70	0.011%	0.029%	0.029%	-0.677%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.97	133.98	-0.007%	0.058%	0.058%	-0.999%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.09	103.07	0.020%	0.153%	0.153%	0.153%	0.61	7.76	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.98	100.00	-0.015%	0.073%	0.073%		0.90	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51	115.47	0.038%	0.150%	0.150%	-0.055%	1.03	10.57	10.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.16	104.09	0.067%	0.211%	0.211%	0.416%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.88	107.79	0.078%	0.266%	0.266%	2.090%	1.64	21.24	20.90

Return Price Performance			Index Price 06-Apr-2018	Previous Index Price 05-Apr-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.70	104.70	-0.002%	0.000%	0.000%	-0.216%	-0.46	0.52	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.43	109.42	0.005%	-0.016%	-0.016%	-0.152%	-0.54	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62	112.63	-0.005%	-0.025%	-0.025%	-0.107%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.51	0.003%	-0.025%	-0.025%	-0.219%	-0.49	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.18	116.19	-0.008%	-0.032%	-0.032%	-0.174%	-0.45	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.80	0.009%	-0.021%	-0.021%	-0.714%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.98	99.97	0.014%	0.035%	0.035%	0.103%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.22	119.21	0.008%	0.055%	0.055%	-3.071%	0.04	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.89	118.87	0.019%	0.093%	0.093%	-2.698%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.33	134.32	0.004%	0.146%	0.146%	-3.797%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.98	103.96	0.023%	0.173%	0.173%	0.410%	0.61	7.76	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	100.20	100.21	-0.013%	0.093%	0.093%		0.90	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.66	117.61	0.043%	0.192%	0.192%	0.496%	1.03	10.57	10.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.67	105.60	0.070%	0.243%	0.243%	0.847%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.14	108.05	0.083%	0.306%	0.306%	0.696%	1.64	21.24	20.90

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