

Irish Stock Exchange Daily Bond Index Report

Monday 9 April, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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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	102.60	2.13	173	104.73	0.00	8,835	9,064	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.88	3.56	295	109.44	0.00	7,126	7,545	7798
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.84	2.80	173	112.63	0.00	6,110	6,711	6882
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.12	4.39	356	114.51	0.00	10,661	11,740	12208
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.82	2.37	173	116.19	0.00	6,989	7,955	8121
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.75	0.06	25	103.80	0.00	6,828	7,084	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.00	0.00	180	100.00	0.00	4,500	4,500	4500
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.03	0.21	20	119.24	0.00	6,383	7,598	7612
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.72	0.21	22	118.93	0.00	8,031	9,534	9551
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.96	0.40	27	134.35	0.00	11,490	15,392	15438
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.06	0.90	329	103.96	0.00	11,319	11,665	11767
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.86	0.22	89	100.08	0.00	5,375	5,368	5379
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.43	2.16	329	117.59	0.00	9,387	10,835	11038
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.00	1.53	329	105.53	0.00	5,282	5,493	5574
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.80	0.27	50	108.07	0.00	8,164	8,800	8823

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Bond Index Constituent

Clean Price Performance			Index Price 09-Apr-2018	Previous Index Price 06-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	102.60	102.61	-0.011%	-0.107%	-0.107%	-1.390%	-0.46	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.88	105.91	-0.027%	-0.134%	-0.134%	-1.285%	-0.53	1.15	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.84	109.88	-0.034%	-0.176%	-0.176%	-1.562%	-0.52	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	110.12	110.16	-0.030%	-0.146%	-0.146%	-1.337%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.82	113.85	-0.031%	-0.160%	-0.160%	-1.370%	-0.44	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.76	-0.009%	-0.046%	-0.046%	-0.164%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.00	99.98	0.017%	0.052%	0.052%	0.120%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.03	119.04	-0.009%	-0.026%	-0.026%	-0.780%	0.04	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.72	118.71	0.006%	0.035%	0.035%	-0.671%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.96	133.97	-0.013%	0.046%	0.046%	-1.012%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	103.09	-0.032%	0.121%	0.121%	0.120%	0.61	7.75	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.86	99.98	-0.122%	-0.049%	-0.049%	0.120%	0.92	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.43	115.51	-0.072%	0.078%	0.078%	-0.127%	1.04	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.00	104.16	-0.155%	0.056%	0.056%	0.260%	1.46	16.29	16.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.80	107.88	-0.076%	0.190%	0.190%	2.013%	1.64	21.24	20.89

Return Price Performance			Index Price 09-Apr-2018	Previous Index Price 06-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	104.73	104.70	0.025%	0.025%	0.025%	-0.192%	-0.46	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.44	109.43	0.006%	-0.009%	-0.009%	-0.146%	-0.53	1.15	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.63	112.62	0.010%	-0.015%	-0.015%	-0.098%	-0.52	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51	114.51	0.003%	-0.022%	-0.022%	-0.215%	-0.48	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.19	116.18	0.005%	-0.027%	-0.027%	-0.169%	-0.44	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.81	-0.002%	-0.023%	-0.023%	-0.715%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.00	99.98	0.017%	0.052%	0.052%	0.120%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.24	119.22	0.018%	0.073%	0.073%	-3.054%	0.04	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.93	118.89	0.029%	0.122%	0.122%	-2.669%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.35	134.33	0.020%	0.166%	0.166%	-3.778%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	103.98	-0.024%	0.149%	0.149%	0.386%	0.61	7.75	7.71
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	100.08	100.20	-0.115%	-0.022%	-0.022%	0.120%	0.92	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.59	117.66	-0.054%	0.138%	0.138%	0.442%	1.04	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.53	105.67	-0.139%	0.103%	0.103%	0.707%	1.46	16.29	16.05
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.07	108.14	-0.061%	0.245%	0.245%	0.634%	1.64	21.24	20.89

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