

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 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 11-Apr-2018	Previous Close Value 10-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.19	115.10	0.081%	-0.02%	-0.02%	-0.54%	15.19%	6.37	6.31	0.82
All Bond Index (Return)	204.35	204.17	0.088%	0.08%	0.08%	0.10%	104.35%	6.37	6.31	0.82
Under 3 Bond Index (Clean)	84.14	84.15	-0.008%	-0.19%	-0.19%	-1.43%	-15.86%	1.50	1.50	-0.47
Under 3 Bond Index (Return)	142.82	142.82	0.004%	-0.03%	-0.03%	-0.20%	42.82%	1.50	1.50	-0.47
Under 5 Bond Index (Clean)	97.57	97.58	-0.005%	-0.17%	-0.17%	-1.13%	-2.43%	2.35	2.35	-0.21
Under 5 Bond Index (Return)	168.55	168.54	0.005%	-0.05%	-0.05%	-0.12%	68.55%	2.35	2.35	-0.21
Under 10 Bond Index (Clean)	109.60	109.57	0.029%	-0.11%	-0.11%	-0.95%	9.60%	3.86	3.85	0.20
Under 10 Bond Index (Return)	190.43	190.35	0.038%	0.01%	0.01%	-0.30%	90.43%	3.86	3.85	0.20
5 Plus Bond Index (Clean)	131.46	131.25	0.160%	0.12%	0.12%	-0.01%	31.46%	10.14	10.03	1.04
5 Plus Bond Index (Return)	233.55	233.17	0.166%	0.20%	0.20%	0.32%	133.55%	10.14	10.03	1.04
10 Plus Bond Index (Clean)	142.60	142.25	0.247%	0.26%	0.26%	0.73%	42.60%	14.50	14.31	1.35
10 Plus Bond Index (Return)	263.91	263.26	0.249%	0.32%	0.32%	1.37%	163.91%	14.50	14.31	1.35

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	102.57	2.16	175	104.72	0.00	8,835	9,062	9252
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.84	3.58	297	109.42	0.00	7,126	7,542	7797
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.80	2.83	175	112.62	0.00	6,110	6,708	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.06	4.41	358	114.48	0.00	10,661	11,734	12205
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.74	2.40	175	116.14	0.00	6,989	7,950	8117
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.06	27	103.70	0.00	6,828	7,076	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.86	0.00	182	99.86	0.00	4,500	4,494	4494
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.87	0.24	22	119.10	0.00	6,383	7,588	7603
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.59	0.22	24	118.81	0.00	8,031	9,524	9542
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.86	0.43	29	134.29	0.00	11,490	15,381	15430
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.06	0.91	331	103.96	0.00	11,319	11,665	11767
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.95	0.22	91	100.17	0.00	5,375	5,372	5384
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.43	2.18	331	117.61	0.00	9,387	10,835	11039
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.35	1.54	331	105.89	0.00	5,282	5,512	5593
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.17	0.29	52	108.46	0.00	8,164	8,831	8854

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 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 11-Apr-2018	Previous Index Price 10-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	102.57	102.57	-0.006%	-0.136%	-0.136%	-1.419%	-0.46	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.84	105.85	-0.009%	-0.169%	-0.169%	-1.319%	-0.52	1.14	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.80	109.80	-0.006%	-0.215%	-0.215%	-1.601%	-0.52	1.46	1.47
IE0034074488	3407448	4.5 Treas Bnd 2020	110.06	110.08	-0.012%	-0.199%	-0.199%	-1.390%	-0.46	1.90	1.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.74	113.75	-0.005%	-0.227%	-0.227%	-1.437%	-0.42	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.65	-0.008%	-0.153%	-0.153%	-0.270%	-0.13	3.87	3.88
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.87	-0.003%	-0.085%	-0.085%	-0.017%	0.03	4.52	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.87	118.86	0.011%	-0.161%	-0.161%	-0.914%	0.07	4.61	4.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.59	118.55	0.035%	-0.075%	-0.075%	-0.781%	0.24	5.50	5.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.86	133.75	0.083%	-0.025%	-0.025%	-1.081%	0.42	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	102.91	0.138%	0.120%	0.120%	0.119%	0.61	7.75	7.70
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.95	99.77	0.181%	0.038%	0.038%		0.91	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.43	115.25	0.157%	0.078%	0.078%	-0.127%	1.04	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.35	103.94	0.393%	0.397%	0.397%	0.603%	1.44	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.17	107.84	0.307%	0.538%	0.538%	2.368%	1.62	21.24	20.90

Return Price Performance			Index Price 11-Apr-2018	Previous Index Price 10-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	104.72	104.72	0.007%	0.020%	0.020%	-0.196%	-0.46	0.52	0.52
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.42	109.42	0.003%	-0.021%	-0.021%	-0.158%	-0.52	1.14	1.15
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62	112.62	0.008%	-0.024%	-0.024%	-0.106%	-0.52	1.46	1.47
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.48	0.000%	-0.052%	-0.052%	-0.245%	-0.46	1.90	1.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	116.13	0.006%	-0.070%	-0.070%	-0.212%	-0.42	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.70	-0.006%	-0.126%	-0.126%	-0.818%	-0.13	3.87	3.88
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.87	-0.003%	-0.085%	-0.085%	-0.017%	0.03	4.52	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.10	119.08	0.020%	-0.044%	-0.044%	-3.168%	0.07	4.61	4.60
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.81	118.76	0.043%	0.028%	0.028%	-2.761%	0.24	5.50	5.49
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.29	134.16	0.094%	0.119%	0.119%	-3.824%	0.42	6.08	6.05
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	103.82	0.140%	0.154%	0.154%	0.391%	0.61	7.75	7.70
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.17	99.99	0.183%	0.070%	0.070%		0.91	9.67	9.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.61	117.42	0.159%	0.149%	0.149%	0.453%	1.04	10.56	10.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.89	105.48	0.392%	0.450%	0.450%	1.055%	1.44	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.46	108.12	0.312%	0.603%	0.603%	0.994%	1.62	21.24	20.90

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 April, 2018

Irish  Stock Exchange

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