

Irish Stock Exchange Daily Bond Index Report

Friday 13 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 13-Apr-2018	Previous Close Value 12-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.92	115.03	-0.096%	-0.25%	-0.25%	-0.77%	14.92%	6.56	6.50	0.88
All Bond Index (Return)	203.91	204.09	-0.087%	-0.13%	-0.13%	-0.11%	103.91%	6.56	6.50	0.88
Under 3 Bond Index (Clean)	84.10	84.12	-0.027%	-0.25%	-0.25%	-1.48%	-15.91%	1.49	1.49	-0.46
Under 3 Bond Index (Return)	142.77	142.80	-0.015%	-0.06%	-0.06%	-0.23%	42.77%	1.49	1.49	-0.46
Under 5 Bond Index (Clean)	97.51	97.55	-0.041%	-0.24%	-0.24%	-1.19%	-2.50%	2.34	2.34	-0.20
Under 5 Bond Index (Return)	168.47	168.52	-0.031%	-0.09%	-0.09%	-0.17%	68.47%	2.34	2.34	-0.20
Under 10 Bond Index (Clean)	109.48	109.55	-0.058%	-0.21%	-0.21%	-1.05%	9.48%	3.85	3.84	0.22
Under 10 Bond Index (Return)	190.26	190.35	-0.048%	-0.08%	-0.08%	-0.39%	90.26%	3.85	3.84	0.22
5 Plus Bond Index (Clean)	130.96	131.15	-0.143%	-0.26%	-0.26%	-0.38%	30.96%	10.31	10.20	1.09
5 Plus Bond Index (Return)	232.71	233.03	-0.136%	-0.16%	-0.16%	-0.05%	132.71%	10.31	10.20	1.09
10 Plus Bond Index (Clean)	141.72	142.01	-0.204%	-0.36%	-0.36%	0.11%	41.72%	14.39	14.19	1.39
10 Plus Bond Index (Return)	262.32	262.84	-0.198%	-0.29%	-0.29%	0.76%	162.32%	14.39	14.19	1.39

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	102.52	2.18	177	104.71	0.00	8,835	9,058	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.79	3.60	299	109.39	0.00	7,126	7,538	7795
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.68	2.86	177	112.54	0.00	6,048	6,701	6876
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.01	4.44	360	114.45	0.00	10,661	11,729	12202
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.67	2.43	177	116.10	0.00	6,898	7,945	8114
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.58	0.06	29	103.64	0.00	6,828	7,072	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.77	0.00	184	99.77	0.00	4,500	4,490	4490
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.73	0.26	24	118.98	0.00	6,383	7,579	7595
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.42	0.24	26	118.66	0.00	8,031	9,510	9530
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.64	0.46	31	134.10	0.00	11,490	15,355	15408
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.86	0.91	333	103.77	0.00	11,319	11,642	11745
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.68	0.23	93	99.91	0.00	5,375	5,358	5370
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.89	2.19	333	117.08	0.00	9,387	10,784	10990
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.47	0.00	0	99.47	0.00	4,000	3,979	3979
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.58	1.55	333	105.13	0.00	5,292	5,471	5553
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.14	0.30	54	107.43	0.00	8,204	8,746	8771

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Bond Index Constituent

Clean Price Performance			Index Price 13-Apr-2018	Previous Index Price 12-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	102.52	102.53	-0.001%	-0.176%	-0.176%	-1.458%	-0.48	0.50	0.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.79	105.81	-0.024%	-0.223%	-0.223%	-1.372%	-0.52	1.13	1.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.68	109.75	-0.065%	-0.323%	-0.323%	-1.706%	-0.49	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	110.01	110.04	-0.024%	-0.245%	-0.245%	-1.434%	-0.47	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.67	113.71	-0.036%	-0.287%	-0.287%	-1.496%	-0.42	2.38	2.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.64	-0.058%	-0.211%	-0.211%	-0.328%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.84	-0.075%	-0.180%	-0.180%	-0.112%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	118.83	-0.084%	-0.280%	-0.280%	-1.032%	0.09	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	118.53	-0.090%	-0.217%	-0.217%	-0.922%	0.26	5.49	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.64	133.75	-0.086%	-0.192%	-0.192%	-1.247%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.86	102.94	-0.083%	-0.073%	-0.073%	-0.074%	0.64	7.74	7.69
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.68	99.77	-0.089%	-0.234%	-0.234%	-0.074%	0.93	9.65	9.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	115.05	-0.143%	-0.391%	-0.391%	-0.595%	1.08	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.47	99.62	-0.155%				1.34	13.79	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.58	103.87	-0.282%	-0.348%	-0.348%	-0.145%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.14	107.48	-0.324%	-0.424%	-0.424%	1.388%	1.67	21.20	20.85

Return Price Performance			Index Price 13-Apr-2018	Previous Index Price 12-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	104.71	104.70	0.011%	0.004%	0.004%	-0.213%	-0.48	0.50	0.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.39	109.40	-0.012%	-0.051%	-0.051%	-0.188%	-0.52	1.13	1.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.54	112.59	-0.049%	-0.100%	-0.100%	-0.183%	-0.49	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.47	-0.012%	-0.074%	-0.074%	-0.268%	-0.47	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.13	-0.023%	-0.104%	-0.104%	-0.247%	-0.42	2.38	2.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.70	-0.055%	-0.179%	-0.179%	-0.870%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	99.84	-0.075%	-0.180%	-0.180%	-0.112%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	119.07	-0.076%	-0.145%	-0.145%	-3.265%	0.09	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	118.76	-0.083%	-0.099%	-0.099%	-2.884%	0.26	5.49	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	134.20	-0.075%	-0.026%	-0.026%	-3.963%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.77	103.85	-0.080%	-0.033%	-0.033%	0.204%	0.64	7.74	7.69
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.91	99.99	-0.087%	-0.197%	-0.197%		0.93	9.65	9.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.08	117.24	-0.134%	-0.300%	-0.300%	0.003%	1.08	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.47	99.62	-0.155%				1.34	13.79	13.60

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.13	105.41	-0.273%	-0.277%	-0.277%	0.324%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	107.77	-0.317%	-0.347%	-0.347%	0.040%	1.67	21.20	20.85