

Irish Stock Exchange Daily Bond Index Report

Monday 23 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 23-Apr-2018	Previous Close Value 20-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.39	114.54	-0.134%	-0.72%	-0.72%	-1.23%	14.39%	6.55	6.49	0.94
All Bond Index (Return)	203.21	203.43	-0.110%	-0.48%	-0.48%	-0.45%	103.21%	6.55	6.49	0.94
Under 3 Bond Index (Clean)	83.96	83.97	-0.012%	-0.40%	-0.40%	-1.64%	-16.04%	1.48	1.48	-0.43
Under 3 Bond Index (Return)	142.72	142.69	0.025%	-0.10%	-0.10%	-0.26%	42.72%	1.48	1.48	-0.43
Under 5 Bond Index (Clean)	97.31	97.34	-0.025%	-0.44%	-0.44%	-1.39%	-2.69%	2.33	2.34	-0.15
Under 5 Bond Index (Return)	168.30	168.29	0.004%	-0.19%	-0.19%	-0.27%	68.30%	2.33	2.34	-0.15
Under 10 Bond Index (Clean)	109.14	109.22	-0.066%	-0.52%	-0.52%	-1.36%	9.14%	3.84	3.83	0.28
Under 10 Bond Index (Return)	189.84	189.92	-0.038%	-0.30%	-0.30%	-0.61%	89.84%	3.84	3.83	0.28
5 Plus Bond Index (Clean)	130.05	130.35	-0.230%	-0.96%	-0.96%	-1.08%	30.05%	10.27	10.16	1.16
5 Plus Bond Index (Return)	231.40	231.88	-0.210%	-0.72%	-0.72%	-0.61%	131.40%	10.27	10.16	1.16
10 Plus Bond Index (Clean)	140.43	140.89	-0.331%	-1.27%	-1.27%	-0.80%	40.43%	14.35	14.15	1.45
10 Plus Bond Index (Return)	260.45	261.27	-0.314%	-1.00%	-1.00%	0.04%	160.45%	14.35	14.15	1.45

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	102.44	2.31	187	104.74	0.00	8,835	9,050	9254
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.65	3.73	309	109.37	0.00	7,126	7,528	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.49	3.02	187	112.51	0.00	6,048	6,622	6805
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.84	0.06	5	109.90	0.00	10,661	11,710	11716
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.39	2.56	187	115.96	0.00	6,898	7,822	7998
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.31	0.09	39	103.40	0.00	6,828	7,054	7060
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.52	0.00	194	99.52	0.00	4,500	4,478	4478
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.32	0.36	34	118.69	0.00	6,383	7,553	7576
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.87	0.34	36	118.20	0.00	8,031	9,466	9493
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.03	0.61	41	133.64	0.00	11,490	15,286	15355
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.25	0.94	343	103.19	0.00	11,319	11,574	11680
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.93	0.25	103	99.19	0.00	5,375	5,318	5331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.99	2.26	343	116.25	0.00	9,387	10,700	10912
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.57	0.02	6	98.59	0.00	4,000	3,943	3943
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.55	1.60	343	104.15	0.00	5,292	5,427	5512
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.92	0.35	64	106.27	0.00	8,204	8,689	8718

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Bond Index Constituent

Clean Price Performance			Index Price 23-Apr-2018	Previous Index Price 20-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	102.44	102.42	0.022%	-0.260%	-0.260%	-1.541%	-0.53	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.65	105.67	-0.020%	-0.353%	-0.353%	-1.501%	-0.49	1.11	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.49	109.50	-0.011%	-0.497%	-0.497%	-1.878%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.84	109.86	-0.018%	-0.407%	-0.407%	-1.595%	-0.43	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.39	113.43	-0.034%	-0.532%	-0.532%	-1.738%	-0.36	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.35	-0.042%	-0.467%	-0.467%	-0.584%	-0.05	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.52	99.57	-0.058%	-0.432%	-0.432%	-0.364%	0.11	4.48	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.32	118.40	-0.063%	-0.618%	-0.618%	-1.368%	0.15	4.57	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.87	117.99	-0.108%	-0.683%	-0.683%	-1.385%	0.33	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.03	133.19	-0.117%	-0.646%	-0.646%	-1.696%	0.51	6.05	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.25	102.44	-0.182%	-0.660%	-0.660%	-0.661%	0.71	7.71	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	99.16	-0.226%	-0.979%	-0.979%	-0.661%	1.01	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.99	114.27	-0.239%	-1.166%	-1.166%	-1.369%	1.15	10.51	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.57	98.85	-0.289%	-1.166%	-1.166%	-1.369%	1.41	13.76	13.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.55	102.92	-0.356%	-1.334%	-1.334%	-1.132%	1.54	16.22	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.92	106.46	-0.512%	-1.557%	-1.557%	0.235%	1.72	21.14	20.78

Return Price Performance			Index Price 23-Apr-2018	Previous Index Price 20-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	104.74	104.68	0.057%	0.039%	0.039%	-0.177%	-0.53	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.36	0.014%	-0.067%	-0.067%	-0.203%	-0.49	1.11	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.51	112.47	0.033%	-0.127%	-0.127%	-0.209%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.90	109.88	0.015%	-4.051%	-4.051%	-4.237%	-0.43	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.96	115.95	0.002%	-0.227%	-0.227%	-0.369%	-0.36	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.40	103.43	-0.036%	-0.415%	-0.415%	-1.105%	-0.05	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.52	99.57	-0.058%	-0.432%	-0.432%	-0.364%	0.11	4.48	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.69	118.73	-0.035%	-0.394%	-0.394%	-3.506%	0.15	4.57	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.20	118.30	-0.084%	-0.487%	-0.487%	-3.261%	0.33	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.64	133.75	-0.083%	-0.369%	-0.369%	-4.292%	0.51	6.05	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.19	103.37	-0.172%	-0.588%	-0.588%	-0.352%	0.71	7.71	7.66
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.19	99.40	-0.218%	-0.915%	-0.915%	-0.661%	1.01	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.25	116.50	-0.218%	-1.006%	-1.006%	-0.706%	1.15	10.51	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.59	98.86	-0.279%	-1.166%	-1.166%	-1.369%	1.41	13.76	13.57

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.15	104.50	-0.337%	-1.204%	-1.204%	-0.608%	1.54	16.22	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.27	106.80	-0.494%	-1.427%	-1.427%	-1.044%	1.72	21.14	20.78