

# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 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 24-Apr-2018	Previous Close Value 23-Apr-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.22	114.39	-0.149%	-0.86%	-0.86%	-1.38%	14.22%	6.54	6.47	0.96
All Bond Index (Return)	202.92	203.21	-0.140%	-0.61%	-0.61%	-0.59%	102.92%	6.54	6.47	0.96
Under 3 Bond Index (Clean)	83.94	83.96	-0.027%	-0.43%	-0.43%	-1.67%	-16.06%	1.48	1.48	-0.42
Under 3 Bond Index (Return)	142.70	142.72	-0.015%	-0.11%	-0.11%	-0.28%	42.70%	1.48	1.48	-0.42
Under 5 Bond Index (Clean)	97.28	97.31	-0.037%	-0.48%	-0.48%	-1.43%	-2.72%	2.33	2.33	-0.14
Under 5 Bond Index (Return)	168.26	168.30	-0.026%	-0.22%	-0.22%	-0.29%	68.26%	2.33	2.33	-0.14
Under 10 Bond Index (Clean)	109.06	109.14	-0.076%	-0.60%	-0.60%	-1.43%	9.06%	3.84	3.83	0.30
Under 10 Bond Index (Return)	189.72	189.84	-0.066%	-0.36%	-0.36%	-0.67%	89.72%	3.84	3.83	0.30
5 Plus Bond Index (Clean)	129.72	130.05	-0.248%	-1.20%	-1.20%	-1.33%	29.72%	10.26	10.14	1.18
5 Plus Bond Index (Return)	230.84	231.40	-0.239%	-0.96%	-0.96%	-0.85%	130.84%	10.26	10.14	1.18
10 Plus Bond Index (Clean)	139.92	140.43	-0.359%	-1.62%	-1.62%	-1.16%	39.92%	14.34	14.13	1.47
10 Plus Bond Index (Return)	259.54	260.45	-0.351%	-1.34%	-1.34%	-0.31%	159.54%	14.34	14.13	1.47

## 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	102.40	2.32	188	104.72	0.00	8,835	9,047	9252
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.63	3.74	310	109.36	0.00	7,126	7,527	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.46	3.04	188	112.50	0.00	6,048	6,621	6804
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.81	0.07	6	109.88	0.00	10,661	11,707	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.36	2.58	188	115.93	0.00	6,898	7,819	7997
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.27	0.09	40	103.36	0.00	6,828	7,051	7057
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.47	0.00	195	99.47	0.00	4,500	4,476	4476
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.24	0.37	35	118.61	0.00	6,383	7,548	7571
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.75	0.35	37	118.09	0.00	8,031	9,456	9484
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.86	0.62	42	133.48	0.00	11,490	15,266	15338
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.05	0.94	344	102.99	0.00	11,319	11,551	11658
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.67	0.26	104	98.93	0.00	5,375	5,304	5317
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.66	2.26	344	115.93	0.00	9,387	10,669	10881
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.28	0.03	7	98.31	0.00	4,000	3,931	3932
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.06	1.60	344	103.66	0.00	5,292	5,401	5486
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.43	0.36	65	105.79	0.00	8,204	8,649	8679



# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 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 24-Apr-2018	Previous Index Price 23-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	102.40	102.44	-0.036%	-0.296%	-0.296%	-1.576%	-0.49	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.63	105.65	-0.020%	-0.373%	-0.373%	-1.521%	-0.49	1.11	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.46	109.49	-0.024%	-0.521%	-0.521%	-1.902%	-0.46	1.43	1.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.81	109.84	-0.026%	-0.433%	-0.433%	-1.621%	-0.43	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.36	113.39	-0.032%	-0.564%	-0.564%	-1.770%	-0.35	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.27	103.31	-0.042%	-0.509%	-0.509%	-0.625%	-0.04	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.52	-0.048%	-0.480%	-0.480%	-0.412%	0.12	4.48	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.24	118.32	-0.074%	-0.691%	-0.691%	-1.440%	0.16	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.75	117.87	-0.104%	-0.786%	-0.786%	-1.487%	0.35	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.86	133.03	-0.126%	-0.772%	-0.772%	-1.820%	0.52	6.04	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.05	102.25	-0.197%	-0.855%	-0.855%	-0.856%	0.74	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.67	98.93	-0.262%	-1.238%	-1.238%	-0.856%	1.04	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.66	113.99	-0.290%	-1.453%	-1.453%	-1.655%	1.18	10.51	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.28	98.57	-0.289%	-1.453%	-1.453%	-1.655%	1.43	13.75	13.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.06	102.55	-0.480%	-1.807%	-1.807%	-1.606%	1.57	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.43	105.92	-0.459%	-2.009%	-2.009%	-0.225%	1.75	21.12	20.76

Return Price Performance			Index Price 24-Apr-2018	Previous Index Price 23-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	104.74	-0.023%	0.016%	0.016%	-0.200%	-0.49	0.48	0.48
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.37	-0.008%	-0.075%	-0.075%	-0.212%	-0.49	1.11	1.11
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.50	112.51	-0.009%	-0.136%	-0.136%	-0.218%	-0.46	1.43	1.43
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.90	-0.015%	-4.066%	-4.066%	-4.252%	-0.43	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.93	115.96	-0.020%	-0.247%	-0.247%	-0.389%	-0.35	2.35	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.36	103.40	-0.039%	-0.454%	-0.454%	-1.143%	-0.04	3.84	3.84
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.52	-0.048%	-0.480%	-0.480%	-0.412%	0.12	4.48	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.61	118.69	-0.064%	-0.457%	-0.457%	-3.568%	0.16	4.57	4.56
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.09	118.20	-0.095%	-0.581%	-0.581%	-3.352%	0.35	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.48	133.64	-0.115%	-0.484%	-0.484%	-4.402%	0.52	6.04	6.01
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.99	103.19	-0.193%	-0.779%	-0.779%	-0.545%	0.74	7.71	7.65
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	99.19	-0.259%	-1.172%	-1.172%	-0.856%	1.04	9.63	9.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.93	116.25	-0.279%	-1.282%	-1.282%	-0.982%	1.18	10.51	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.31	98.59	-0.285%	-1.282%	-1.282%	-0.982%	1.43	13.75	13.56

# Irish Stock Exchange Daily Bond Index Report

Tuesday 24 April, 2018

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

IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.66	104.15	-0.469%	-1.667%	-1.667%	-1.074%	1.57	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	106.27	-0.453%	-1.873%	-1.873%	-1.492%	1.75	21.12	20.76