

Irish Stock Exchange Weekly Bond Index Report

Friday 6 April, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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Bond Indices Performance

Index	Close Value	Week to Date	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				

Bond Index 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	102.61	2.10	170	104.70	0.00	8,835	9,065	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.91	3.52	292	109.43	0.00	7,126	7,547	7798
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.88	2.75	170	112.62	0.00	6,110	6,713	6881
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.16	4.35	353	114.51	0.00	10,661	11,744	12208
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.85	2.33	170	116.18	0.00	6,989	7,957	8120
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.05	22	103.81	0.00	6,828	7,084	7088
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.98	0.00	177	99.98	0.00	4,500	4,499	4499
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.04	0.18	17	119.22	0.00	6,383	7,599	7610
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.71	0.18	19	118.89	0.00	8,031	9,534	9548
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.97	0.36	24	134.33	0.00	11,490	15,394	15435
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.09	0.89	326	103.98	0.00	11,319	11,668	11770
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.98	0.21	86	100.20	0.00	5,375	5,374	5385
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.51	2.14	326	117.66	0.00	9,387	10,843	11044
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.16	1.52	326	105.67	0.00	5,282	5,502	5582
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.88	0.26	47	108.14	0.00	8,164	8,807	8828

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ISIN	SEDOL	Bond Name	Close Price 06-Apr-2018	Week to Date	MTD	QTD				YTD
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.61		-0.10%	-0.10%	-1.38%	-0.46	0.52	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.91		-0.11%	-0.11%	-1.26%	-0.54	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.88		-0.14%	-0.14%	-1.53%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	110.16		-0.12%	-0.12%	-1.31%	-0.49	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.85		-0.13%	-0.13%	-1.34%	-0.45	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76		-0.04%	-0.04%	-0.15%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.98		0.04%	0.04%	0.10%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.04		-0.02%	-0.02%	-0.77%	0.04	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.71		0.03%	0.03%	-0.68%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.97		0.06%	0.06%	-1.00%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.09		0.15%	0.15%	0.15%	0.61	7.76	7.71
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.98		0.07%	0.07%		0.90	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51		0.15%	0.15%	-0.06%	1.03	10.57	10.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.16		0.21%	0.21%	0.42%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.88		0.27%	0.27%	2.09%	1.64	21.24	20.90

Return Price Performance				Performance			Yield to Maturity	Macaulay Duration	Modified Duration	
ISIN	SEDOL	Bond Name	Close Price 06-Apr-2018	Week to Date	MTD	QTD				YTD
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.70		0.00%	0.00%	-0.22%	-0.46	0.52	0.53
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.43		-0.02%	-0.02%	-0.15%	-0.54	1.15	1.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.62		-0.02%	-0.02%	-0.11%	-0.54	1.47	1.48
IE0034074488	3407448	4.5 Treas Bnd 2020	114.51		-0.03%	-0.03%	-0.22%	-0.49	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.18		-0.03%	-0.03%	-0.17%	-0.45	2.39	2.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81		-0.02%	-0.02%	-0.71%	-0.15	3.88	3.89
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.98		0.04%	0.04%	0.10%	0.00	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.22		0.06%	0.06%	-3.07%	0.04	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.89		0.09%	0.09%	-2.70%	0.22	5.51	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.33		0.15%	0.15%	-3.80%	0.41	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.98		0.17%	0.17%	0.41%	0.61	7.76	7.71
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.20		0.09%	0.09%		0.90	9.67	9.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.66		0.19%	0.19%	0.50%	1.03	10.57	10.46

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.67	0.24%	0.24%	0.85%	1.45	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.14	0.31%	0.31%	0.70%	1.64	21.24	20.90