

Irish Stock Exchange Weekly 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	Week to Date 6-Apr-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.92	-0.27%	-0.25%	-0.25%	-0.77%	14.92%	6.56	6.50	0.88
All Bond Index (Return)	203.91	-0.22%	-0.13%	-0.13%	-0.11%	103.91%	6.56	6.50	0.88
Under 3 Bond Index (Clean)	84.10	-0.13%	-0.25%	-0.25%	-1.48%	-15.91%	1.49	1.49	-0.46
Under 3 Bond Index (Return)	142.77	-0.04%	-0.06%	-0.06%	-0.23%	42.77%	1.49	1.49	-0.46
Under 5 Bond Index (Clean)	97.51	-0.16%	-0.24%	-0.24%	-1.19%	-2.50%	2.34	2.34	-0.20
Under 5 Bond Index (Return)	168.47	-0.09%	-0.09%	-0.09%	-0.17%	68.47%	2.34	2.34	-0.20
Under 10 Bond Index (Clean)	109.48	-0.19%	-0.21%	-0.21%	-1.05%	9.48%	3.85	3.84	0.22
Under 10 Bond Index (Return)	190.26	-0.12%	-0.08%	-0.08%	-0.39%	90.26%	3.85	3.84	0.22
5 Plus Bond Index (Clean)	130.96	-0.38%	-0.26%	-0.26%	-0.38%	30.96%	10.31	10.20	1.09
5 Plus Bond Index (Return)	232.71	-0.33%	-0.16%	-0.16%	-0.05%	132.71%	10.31	10.20	1.09
10 Plus Bond Index (Clean)	141.72	-0.54%	-0.36%	-0.36%	0.11%	41.72%	14.39	14.19	1.39
10 Plus Bond Index (Return)	262.32	-0.50%	-0.29%	-0.29%	0.76%	162.32%	14.39	14.19	1.39

Irish Stock Exchange Weekly 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 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	102.52	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
IE00BDHDPR44	BDHDPR4	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

Irish Stock Exchange Weekly 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 Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Apr-2018	Week to Date 6-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.52	-0.08%	-0.18%	-0.18%	-1.46%	-0.48	0.50	0.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.79	-0.12%	-0.22%	-0.22%	-1.37%	-0.52	1.13	1.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.68	-0.18%	-0.32%	-0.32%	-1.71%	-0.49	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	110.01	-0.13%	-0.24%	-0.24%	-1.43%	-0.47	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.67	-0.16%	-0.29%	-0.29%	-1.50%	-0.42	2.38	2.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	-0.17%	-0.21%	-0.21%	-0.33%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	-0.22%	-0.18%	-0.18%	-0.11%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	-0.26%	-0.28%	-0.28%	-1.03%	0.09	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	-0.25%	-0.22%	-0.22%	-0.92%	0.26	5.49	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.64	-0.25%	-0.19%	-0.19%	-1.25%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.86	-0.23%	-0.07%	-0.07%	-0.07%	0.64	7.74	7.69
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.68	-0.31%	-0.23%	-0.23%		0.93	9.65	9.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	-0.54%	-0.39%	-0.39%	-0.60%	1.08	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.47					1.34	13.79	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.58	-0.56%	-0.35%	-0.35%	-0.14%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.14	-0.69%	-0.42%	-0.42%	1.39%	1.67	21.20	20.85

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Apr-2018	Week to Date 6-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.71	0.00%	0.00%	0.00%	-0.21%	-0.48	0.50	0.51
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.39	-0.04%	-0.05%	-0.05%	-0.19%	-0.52	1.13	1.14
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.54	-0.08%	-0.10%	-0.10%	-0.18%	-0.49	1.45	1.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	-0.05%	-0.07%	-0.07%	-0.27%	-0.47	1.89	1.89
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	-0.07%	-0.10%	-0.10%	-0.25%	-0.42	2.38	2.39
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	-0.16%	-0.18%	-0.18%	-0.87%	-0.11	3.86	3.87
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.77	-0.22%	-0.18%	-0.18%	-0.11%	0.05	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	-0.20%	-0.15%	-0.15%	-3.27%	0.09	4.60	4.59
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	-0.19%	-0.10%	-0.10%	-2.88%	0.26	5.49	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	-0.17%	-0.03%	-0.03%	-3.96%	0.44	6.07	6.04
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.77	-0.21%	-0.03%	-0.03%	0.20%	0.64	7.74	7.69
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.91	-0.29%	-0.20%	-0.20%		0.93	9.65	9.57

Irish Stock Exchange Weekly 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

IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.08	-0.49%	-0.30%	-0.30%	0.00%	1.08	10.54	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.47					1.34	13.79	13.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.13	-0.52%	-0.28%	-0.28%	0.32%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	-0.65%	-0.35%	-0.35%	0.04%	1.67	21.20	20.85