

# Irish Stock Exchange Weekly Bond Index Report

Friday 20 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 20-Apr-2018	Week to Date 13-Apr-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.54	-0.33%	-0.58%	-0.58%	-1.10%	14.54%	6.56	6.50	0.92
All Bond Index (Return)	203.43	-0.24%	-0.37%	-0.37%	-0.34%	103.43%	6.56	6.50	0.92
Under 3 Bond Index (Clean)	83.97	-0.15%	-0.39%	-0.39%	-1.63%	-16.03%	1.48	1.49	-0.43
Under 3 Bond Index (Return)	142.69	-0.06%	-0.12%	-0.12%	-0.29%	42.69%	1.48	1.49	-0.43
Under 5 Bond Index (Clean)	97.34	-0.17%	-0.41%	-0.41%	-1.36%	-2.66%	2.34	2.34	-0.16
Under 5 Bond Index (Return)	168.29	-0.10%	-0.20%	-0.20%	-0.27%	68.29%	2.34	2.34	-0.16
Under 10 Bond Index (Clean)	109.22	-0.24%	-0.45%	-0.45%	-1.29%	9.22%	3.85	3.84	0.27
Under 10 Bond Index (Return)	189.92	-0.18%	-0.26%	-0.26%	-0.57%	89.92%	3.85	3.84	0.27
5 Plus Bond Index (Clean)	130.35	-0.47%	-0.73%	-0.73%	-0.85%	30.35%	10.29	10.17	1.14
5 Plus Bond Index (Return)	231.88	-0.35%	-0.51%	-0.51%	-0.40%	131.88%	10.29	10.17	1.14
10 Plus Bond Index (Clean)	140.89	-0.58%	-0.94%	-0.94%	-0.47%	40.89%	14.37	14.17	1.43
10 Plus Bond Index (Return)	261.27	-0.40%	-0.68%	-0.68%	0.35%	161.27%	14.37	14.17	1.43

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## 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	102.42	2.27	184	104.68	0.00	8,835	9,048	9249
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.67	3.69	306	109.36	0.00	7,126	7,530	7793
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.50	2.97	184	112.47	0.00	6,048	6,623	6803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.86	0.03	2	109.88	0.00	10,661	11,712	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.43	2.52	184	115.95	0.00	6,898	7,824	7998
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.08	36	103.43	0.00	6,828	7,057	7062
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.57	0.00	191	99.57	0.00	4,500	4,481	4481
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.40	0.33	31	118.73	0.00	6,383	7,558	7579
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.99	0.31	33	118.30	0.00	8,031	9,476	9501
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.19	0.56	38	133.75	0.00	11,490	15,303	15368
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.44	0.93	340	103.37	0.00	11,319	11,595	11700
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.16	0.25	100	99.40	0.00	5,375	5,330	5343
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.27	2.24	340	116.50	0.00	9,387	10,726	10936
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.85	0.01	3	98.86	0.00	4,000	3,954	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.92	1.58	340	104.50	0.00	5,292	5,446	5530
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.46	0.33	61	106.80	0.00	8,204	8,734	8761



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Apr-2018	Week to Date 13-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.42	-0.11%	-0.28%	-0.28%	-1.56%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.67	-0.11%	-0.33%	-0.33%	-1.48%	-0.50	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.50	-0.16%	-0.49%	-0.49%	-1.87%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	-0.14%	-0.39%	-0.39%	-1.58%	-0.44	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.43	-0.21%	-0.50%	-0.50%	-1.70%	-0.37	2.36	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	-0.22%	-0.43%	-0.43%	-0.54%	-0.06	3.84	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	-0.19%	-0.37%	-0.37%	-0.31%	0.10	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.40	-0.28%	-0.56%	-0.56%	-1.31%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	-0.36%	-0.58%	-0.58%	-1.28%	0.32	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.19	-0.34%	-0.53%	-0.53%	-1.58%	0.49	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	-0.41%	-0.48%	-0.48%	-0.48%	0.69	7.72	7.66
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.16	-0.52%	-0.75%	-0.75%		0.99	9.63	9.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.27	-0.54%	-0.93%	-0.93%	-1.13%	1.13	10.52	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.85	-0.62%				1.39	13.76	13.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.92	-0.64%	-0.98%	-0.98%	-0.78%	1.52	16.23	15.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	-0.63%	-1.05%	-1.05%	0.75%	1.70	21.16	20.81

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 20-Apr-2018	Week to Date 13-Apr-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.68	-0.02%	-0.02%	-0.02%	-0.23%	-0.46	0.49	0.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	-0.03%	-0.08%	-0.08%	-0.22%	-0.50	1.11	1.12
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.47	-0.06%	-0.16%	-0.16%	-0.24%	-0.46	1.43	1.44
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	-3.99%	-4.07%	-4.07%	-4.25%	-0.44	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.95	-0.12%	-0.23%	-0.23%	-0.37%	-0.37	2.36	2.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	-0.20%	-0.38%	-0.38%	-1.07%	-0.06	3.84	3.85
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.57	-0.19%	-0.37%	-0.37%	-0.31%	0.10	4.49	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	-0.21%	-0.36%	-0.36%	-3.47%	0.13	4.58	4.57
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.30	-0.30%	-0.40%	-0.40%	-3.18%	0.32	5.47	5.45
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.75	-0.26%	-0.29%	-0.29%	-4.21%	0.49	6.05	6.02
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	-0.38%	-0.42%	-0.42%	-0.18%	0.69	7.72	7.66
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.40	-0.50%	-0.70%	-0.70%		0.99	9.63	9.54

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.50	-0.49%	-0.79%	-0.79%	-0.49%	1.13	10.52	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.86	-0.61%				1.39	13.76	13.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.50	-0.59%	-0.87%	-0.87%	-0.27%	1.52	16.23	15.99
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.80	-0.59%	-0.94%	-0.94%	-0.55%	1.70	21.16	20.81