

# Irish Stock Exchange Daily Bond Index Report

Wednesday 9 May, 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 09-May-2018	Previous Close Value 08-May-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.41	114.48	-0.065%	-0.12%	-0.70%	-1.21%	14.41%	6.51	6.45	0.92
All Bond Index (Return)	203.50	203.61	-0.056%	-0.05%	-0.33%	-0.31%	103.50%	6.51	6.45	0.92
Under 3 Bond Index (Clean)	83.82	83.84	-0.023%	-0.10%	-0.57%	-1.80%	-16.18%	1.43	1.44	-0.46
Under 3 Bond Index (Return)	142.76	142.78	-0.011%	0.01%	-0.07%	-0.24%	42.76%	1.43	1.44	-0.46
Under 5 Bond Index (Clean)	97.24	97.27	-0.033%	-0.07%	-0.51%	-1.46%	-2.76%	2.29	2.29	-0.19
Under 5 Bond Index (Return)	168.44	168.48	-0.023%	0.02%	-0.11%	-0.18%	68.44%	2.29	2.29	-0.19
Under 10 Bond Index (Clean)	109.14	109.20	-0.053%	-0.08%	-0.52%	-1.36%	9.14%	3.80	3.79	0.25
Under 10 Bond Index (Return)	190.11	190.19	-0.044%	0.00%	-0.16%	-0.47%	90.11%	3.80	3.79	0.25
5 Plus Bond Index (Clean)	130.18	130.30	-0.092%	-0.16%	-0.86%	-0.98%	30.18%	10.23	10.11	1.14
5 Plus Bond Index (Return)	231.85	232.05	-0.085%	-0.11%	-0.53%	-0.41%	131.85%	10.23	10.11	1.14
10 Plus Bond Index (Clean)	140.55	140.69	-0.097%	-0.25%	-1.18%	-0.72%	40.55%	14.31	14.10	1.44
10 Plus Bond Index (Return)	260.87	261.11	-0.091%	-0.20%	-0.84%	0.20%	160.87%	14.31	14.10	1.44

## 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	102.20	2.50	203	104.70	0.00	8,835	9,029	9251
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.46	3.92	325	109.37	0.00	7,126	7,515	7794
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	109.27	3.28	203	112.55	0.00	6,048	6,609	6808
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.70	0.26	21	109.96	0.00	10,661	11,695	11723
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.27	2.78	203	116.05	0.00	6,898	7,813	8005
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.12	55	103.57	0.00	6,828	7,063	7071
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.75	0.00	210	99.75	0.00	4,500	4,489	4489
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.44	0.53	50	118.98	0.00	6,383	7,561	7595
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.04	0.48	52	118.53	0.00	8,031	9,480	9519
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.08	0.84	57	133.92	0.00	11,490	15,291	15388
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.44	0.98	359	103.42	0.00	11,319	11,595	11706
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.23	0.29	119	99.52	0.00	5,375	5,334	5349
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.08	2.36	359	116.44	0.00	9,387	10,708	10930
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.92	0.08	22	99.00	0.00	4,000	3,957	3960
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.51	1.67	359	104.19	0.00	5,292	5,425	5514
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.85	0.44	80	106.28	0.00	8,204	8,683	8719



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## Bond Index Constituent

Clean Price Performance			Index Price 09-May-2018	Previous Index Price 08-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.20	102.22	-0.019%	-0.096%	-0.493%	-1.770%	-0.49	0.44	0.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.46	105.47	-0.012%	-0.098%	-0.533%	-1.679%	-0.51	1.06	1.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	109.27	109.29	-0.022%	-0.127%	-0.693%	-2.071%	-0.50	1.39	1.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.73	-0.028%	-0.088%	-0.529%	-1.715%	-0.47	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.27	113.30	-0.033%	-0.085%	-0.645%	-1.849%	-0.40	2.31	2.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.49	-0.040%	0.000%	-0.336%	-0.453%	-0.10	3.80	3.80
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.75	99.80	-0.056%	0.016%	-0.203%	-0.135%	0.06	4.44	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.44	118.52	-0.067%	-0.042%	-0.518%	-1.269%	0.09	4.53	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.04	118.11	-0.061%	-0.042%	-0.536%	-1.238%	0.29	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.08	133.20	-0.091%	-0.112%	-0.610%	-1.660%	0.47	6.00	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	102.55	-0.105%	-0.097%	-0.480%	-0.481%	0.69	7.67	7.62
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.23	99.34	-0.111%	-0.084%	-0.681%		0.98	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.08	114.20	-0.104%	-0.194%	-1.094%	-1.297%	1.14	10.47	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.92	98.94	-0.024%	-0.165%			1.38	13.71	13.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.51	102.61	-0.097%	-0.263%	-1.369%	-1.168%	1.55	16.18	15.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.85	105.96	-0.110%	-0.436%	-1.623%	0.168%	1.73	21.09	20.74

Return Price Performance			Index Price 09-May-2018	Previous Index Price 08-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.70	104.71	-0.006%	0.012%	0.000%	-0.216%	-0.49	0.44	0.44
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.38	-0.001%	0.005%	-0.065%	-0.202%	-0.51	1.06	1.07
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.56	-0.007%	0.005%	-0.089%	-0.171%	-0.50	1.39	1.39
IE0034074488	3407448	4.5 Treas Bnd 2020	109.96	109.98	-0.017%	0.013%	-3.996%	-4.182%	-0.47	1.90	1.91
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.07	-0.020%	0.023%	-0.149%	-0.291%	-0.40	2.31	2.32
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.61	-0.037%	0.019%	-0.249%	-0.940%	-0.10	3.80	3.80
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.75	99.80	-0.056%	0.016%	-0.203%	-0.135%	0.06	4.44	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	119.05	-0.058%	0.039%	-0.150%	-3.270%	0.09	4.53	4.53
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.53	118.59	-0.053%	0.028%	-0.214%	-2.995%	0.29	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.92	134.03	-0.079%	-0.012%	-0.157%	-4.089%	0.47	6.00	5.97
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.42	103.53	-0.101%	-0.072%	-0.367%	-0.131%	0.69	7.67	7.62
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.52	99.63	-0.108%	-0.061%	-0.578%		0.98	9.59	9.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.44	116.55	-0.096%	-0.139%	-0.845%	-0.544%	1.14	10.47	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.00	99.02	-0.021%	-0.132%			1.38	13.71	13.53

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.19	104.28	-0.091%	-0.218%	-1.169%	-0.573%	1.55	16.18	15.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.28	106.40	-0.105%	-0.389%	-1.412%	-1.029%	1.73	21.09	20.74