

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 February, 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-Feb-2018	Previous Close Value 19-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.13	114.08	0.046%	-0.35%	-1.46%	-1.46%	14.13%	6.31	6.24	0.99
All Bond Index (Return)	202.12	202.01	0.053%	-0.18%	-0.99%	-0.99%	102.12%	6.31	6.24	0.99
Under 3 Bond Index (Clean)	84.69	84.67	0.017%	-0.17%	-0.79%	-0.79%	-15.31%	1.64	1.65	-0.45
Under 3 Bond Index (Return)	142.88	142.84	0.028%	0.07%	-0.16%	-0.16%	42.88%	1.64	1.65	-0.45
Under 5 Bond Index (Clean)	97.92	97.90	0.026%	-0.12%	-0.77%	-0.77%	-2.08%	2.15	2.16	-0.25
Under 5 Bond Index (Return)	168.33	168.27	0.035%	0.08%	-0.25%	-0.25%	68.33%	2.15	2.16	-0.25
Under 10 Bond Index (Clean)	109.33	109.29	0.033%	-0.23%	-1.19%	-1.19%	9.33%	3.92	3.90	0.36
Under 10 Bond Index (Return)	189.65	189.57	0.041%	-0.05%	-0.71%	-0.71%	89.65%	3.92	3.90	0.36
5 Plus Bond Index (Clean)	128.87	128.79	0.062%	-0.52%	-1.98%	-1.98%	28.87%	9.45	9.34	1.20
5 Plus Bond Index (Return)	229.21	229.05	0.067%	-0.38%	-1.55%	-1.55%	129.21%	9.45	9.34	1.20
10 Plus Bond Index (Clean)	138.13	138.01	0.092%	-0.75%	-2.42%	-2.42%	38.13%	14.59	14.37	1.57
10 Plus Bond Index (Return)	255.12	254.87	0.097%	-0.64%	-2.01%	-2.01%	155.12%	14.59	14.37	1.57

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	103.27	1.54	125	104.81	0.00	8,835	9,124	9260
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.57	2.98	247	109.55	0.00	7,180	7,652	7866
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.65	2.02	125	112.67	0.00	6,110	6,761	6884
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.70	3.80	308	114.49	0.00	10,780	11,933	12343
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.37	1.71	125	116.08	0.00	7,341	8,396	8522
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.18	0.75	342	103.93	0.00	6,828	7,045	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.18	0.00	132	99.18	0.00	4,000	3,967	3967
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.51	3.60	337	122.11	0.00	6,383	7,565	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.67	3.16	339	120.83	0.00	8,031	9,450	9704
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.60	5.09	344	137.69	0.00	11,490	15,237	15821
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.11	0.77	281	101.88	0.00	11,319	11,444	11532
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.60	0.10	41	97.70	0.00	4,800	4,685	4690
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.59	1.85	281	114.44	0.00	9,387	10,569	10742
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.74	1.31	281	102.05	0.00	5,211	5,250	5318
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.62	0.01	2	103.63	0.00	8,024	8,314	8315

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 February, 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 20-Feb-2018	Previous Index Price 19-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.27	103.29	-0.014%	-0.245%	-0.739%	-0.739%	-0.49	0.65	0.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.57	106.56	0.014%	-0.147%	-0.640%	-0.640%	-0.55	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.65	110.65	0.006%	-0.190%	-0.832%	-0.832%	-0.50	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	110.70	110.66	0.035%	-0.129%	-0.822%	-0.822%	-0.44	2.03	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.37	114.33	0.034%	-0.120%	-0.894%	-0.894%	-0.38	2.52	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.18	103.10	0.073%	0.046%	-0.712%	-0.712%	0.02	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.18	99.14	0.038%	0.062%	-0.702%	-0.702%	0.18	4.65	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.51	118.44	0.057%	-0.179%	-1.215%	-1.215%	0.23	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.67	117.63	0.034%	-0.327%	-1.548%	-1.548%	0.44	5.48	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.60	132.58	0.022%	-0.519%	-2.010%	-2.010%	0.65	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.11	101.04	0.065%	-0.332%	-1.771%	-1.771%	0.86	7.88	7.81
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.60	97.54	0.066%	-0.352%	-1.771%	-1.771%	1.15	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.59	112.50	0.081%	-0.702%	-2.580%	-2.580%	1.28	10.67	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.74	100.64	0.100%	-0.572%	-2.879%	-2.879%	1.66	16.36	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.62	103.50	0.116%	-1.145%	-1.938%	-1.938%	1.83	21.23	20.85

Return Price Performance			Index Price 20-Feb-2018	Previous Index Price 19-Feb-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.81	104.82	-0.002%	-0.008%	-0.111%	-0.111%	-0.49	0.65	0.65
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.52	0.026%	0.078%	-0.042%	-0.042%	-0.55	1.28	1.29
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.67	112.65	0.021%	0.100%	-0.062%	-0.062%	-0.50	1.60	1.61
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	114.44	0.045%	0.090%	-0.231%	-0.231%	-0.44	2.03	2.04
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.08	116.03	0.045%	0.118%	-0.263%	-0.263%	-0.38	2.52	2.53
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.93	103.85	0.075%	0.088%	-0.596%	-0.596%	0.02	3.98	3.98
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.18	99.14	0.038%	0.062%	-0.702%	-0.702%	0.18	4.65	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.11	122.03	0.064%	0.002%	-0.724%	-0.724%	0.23	4.59	4.58
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.83	120.78	0.041%	-0.165%	-1.110%	-1.110%	0.44	5.48	5.46
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.69	137.65	0.031%	-0.287%	-1.387%	-1.387%	0.65	5.97	5.93
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.88	101.81	0.068%	-0.276%	-1.620%	-1.620%	0.86	7.88	7.81
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	97.70	97.64	0.068%	-0.302%	-1.620%	-1.620%	1.15	9.80	9.69
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.44	114.34	0.086%	-0.577%	-2.249%	-2.249%	1.28	10.67	10.53
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.05	101.94	0.104%	-0.475%	-2.613%	-2.613%	1.66	16.36	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.63	103.51	0.122%	-2.895%	-3.498%	-3.498%	1.83	21.23	20.85

Irish Stock Exchange Daily Bond Index Report

Tuesday 20 February, 2018

Irish  Stock Exchange

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