

Irish Stock Exchange Daily Bond Index Report

Thursday 8 March, 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 08-Mar-2018	Previous Close Value 07-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.67	114.57	0.091%	0.19%	-0.99%	-0.99%	14.67%	6.31	6.26	0.91
All Bond Index (Return)	203.32	203.12	0.097%	0.24%	-0.40%	-0.40%	103.32%	6.31	6.26	0.91
Under 3 Bond Index (Clean)	84.51	84.54	-0.041%	-0.12%	-1.00%	-1.00%	-15.49%	1.59	1.60	-0.47
Under 3 Bond Index (Return)	142.85	142.89	-0.029%	-0.03%	-0.18%	-0.18%	42.85%	1.59	1.60	-0.47
Under 5 Bond Index (Clean)	97.80	97.84	-0.033%	-0.08%	-0.89%	-0.89%	-2.20%	2.10	2.11	-0.28
Under 5 Bond Index (Return)	168.40	168.43	-0.022%	0.00%	-0.21%	-0.21%	68.40%	2.10	2.11	-0.28
Under 10 Bond Index (Clean)	109.47	109.46	0.006%	0.02%	-1.06%	-1.06%	9.47%	3.88	3.87	0.29
Under 10 Bond Index (Return)	190.16	190.13	0.015%	0.09%	-0.44%	-0.44%	90.16%	3.88	3.87	0.29
5 Plus Bond Index (Clean)	130.06	129.82	0.183%	0.38%	-1.07%	-1.07%	30.06%	9.45	9.35	1.10
5 Plus Bond Index (Return)	231.53	231.10	0.187%	0.43%	-0.55%	-0.55%	131.53%	9.45	9.35	1.10
10 Plus Bond Index (Clean)	140.42	139.89	0.377%	0.75%	-0.81%	-0.81%	40.42%	14.61	14.40	1.46
10 Plus Bond Index (Return)	259.50	258.52	0.379%	0.78%	-0.33%	-0.33%	159.50%	14.61	14.40	1.46

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	103.03	1.74	141	104.77	0.00	8,835	9,103	9256
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.35	3.17	263	109.52	0.00	7,130	7,636	7863
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.42	2.28	141	112.70	0.00	6,110	6,747	6886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.48	4.00	324	114.47	0.00	10,661	11,885	12315
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.11	1.93	141	116.05	0.00	7,208	8,263	8403
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.79	358	104.21	0.00	6,828	7,062	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.47	0.00	148	99.47	0.00	4,500	3,979	3979
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.69	3.77	353	122.47	0.00	6,383	7,577	7818
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.04	3.31	355	121.35	0.00	8,031	9,480	9745
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.18	5.33	360	138.51	0.00	11,490	15,303	15915
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.87	0.81	297	102.68	0.00	11,319	11,530	11622
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.60	0.14	57	98.74	0.00	5,300	4,733	4740
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.95	1.95	297	115.90	0.00	9,387	10,696	10879
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.53	1.38	297	103.92	0.00	5,263	5,396	5469
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.21	0.10	18	106.31	0.00	8,064	8,522	8530

Irish Stock Exchange Daily Bond Index Report

Thursday 8 March, 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 08-Mar-2018	Previous Index Price 07-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.03	103.05	-0.018%	-0.107%	-0.974%	-0.974%	-0.50	0.60	0.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.35	106.39	-0.039%	-0.118%	-0.848%	-0.848%	-0.57	1.23	1.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.42	110.48	-0.050%	-0.137%	-1.037%	-1.037%	-0.56	1.55	1.56
IE0034074488	3407448	4.5 Treas Bnd 2020	110.48	110.54	-0.057%	-0.099%	-1.021%	-1.021%	-0.45	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.11	114.16	-0.043%	-0.166%	-1.114%	-1.114%	-0.39	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.43	-0.001%	0.074%	-0.472%	-0.472%	-0.05	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.45	0.015%	0.121%	-0.412%	-0.412%	0.12	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.69	118.70	-0.003%	0.030%	-1.059%	-1.059%	0.16	4.55	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.04	117.97	0.058%	0.110%	-1.241%	-1.241%	0.36	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.18	133.13	0.040%	0.168%	-1.581%	-1.581%	0.56	5.92	5.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	101.76	0.109%	0.211%	-1.036%	-1.036%	0.76	7.83	7.77
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.60	98.41	0.193%	0.333%			1.05	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.95	113.71	0.212%	0.515%	-1.406%	-1.406%	1.16	10.63	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.53	102.09	0.435%	0.870%	-1.148%	-1.148%	1.55	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.21	105.52	0.652%	1.192%	0.511%	0.511%	1.71	21.27	20.91

Return Price Performance			Index Price 08-Mar-2018	Previous Index Price 07-Mar-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.77	104.77	-0.007%	-0.011%	-0.155%	-0.155%	-0.50	0.60	0.61
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.52	109.55	-0.026%	-0.027%	-0.071%	-0.071%	-0.57	1.23	1.24
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.70	112.74	-0.035%	-0.020%	-0.036%	-0.036%	-0.56	1.55	1.56
IE0034074488	3407448	4.5 Treas Bnd 2020	114.47	114.52	-0.044%	-0.009%	-0.252%	-0.252%	-0.45	1.98	1.99
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.08	-0.030%	-0.069%	-0.291%	-0.291%	-0.39	2.47	2.48
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.21	0.002%	0.090%	-0.324%	-0.324%	-0.05	3.93	3.93
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.47	99.45	0.015%	0.121%	-0.412%	-0.412%	0.12	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.46	0.007%	0.100%	-0.433%	-0.433%	0.16	4.55	4.54
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.35	121.27	0.063%	0.169%	-0.687%	-0.687%	0.36	5.43	5.41
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.51	138.44	0.049%	0.248%	-0.801%	-0.801%	0.56	5.92	5.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.68	102.57	0.111%	0.230%	-0.847%	-0.847%	0.76	7.83	7.77
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.74	98.55	0.196%	0.353%			1.05	9.75	9.65
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.90	115.66	0.214%	0.553%	-1.000%	-1.000%	1.16	10.63	10.51
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.92	103.47	0.433%	0.894%	-0.829%	-0.829%	1.55	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.31	105.61	0.657%	1.233%	-1.007%	-1.007%	1.71	21.27	20.91

Irish Stock Exchange Daily Bond Index Report

Thursday 8 March, 2018

Irish  Stock Exchange

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