

Irish Stock Exchange Daily Bond Index Report



Tuesday 27 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 27-Mar-2018	Previous Close Value 26-Mar-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.19	115.03	0.138%	0.64%	-0.54%	-0.54%	15.19%	6.40	6.34	0.83
All Bond Index (Return)	204.10	203.81	0.144%	0.63%	-0.02%	-0.02%	104.10%	6.40	6.34	0.83
Under 3 Bond Index (Clean)	84.36	84.36	-0.006%	-0.30%	-1.18%	-1.18%	-15.64%	1.54	1.55	-0.50
Under 3 Bond Index (Return)	142.92	142.91	0.006%	0.02%	-0.13%	-0.13%	42.92%	1.54	1.55	-0.50
Under 5 Bond Index (Clean)	97.76	97.74	0.019%	-0.12%	-0.93%	-0.93%	-2.24%	2.39	2.40	-0.23
Under 5 Bond Index (Return)	168.63	168.58	0.029%	0.14%	-0.07%	-0.07%	68.63%	2.39	2.40	-0.23
Under 10 Bond Index (Clean)	109.69	109.61	0.070%	0.22%	-0.86%	-0.86%	9.69%	3.90	3.89	0.21
Under 10 Bond Index (Return)	190.33	190.19	0.078%	0.18%	-0.35%	-0.35%	90.33%	3.90	3.89	0.21
5 Plus Bond Index (Clean)	131.22	130.89	0.248%	1.28%	-0.19%	-0.19%	31.22%	10.17	10.06	1.06
5 Plus Bond Index (Return)	232.91	232.32	0.253%	1.03%	0.04%	0.04%	132.91%	10.17	10.06	1.06
10 Plus Bond Index (Clean)	142.20	141.69	0.359%	2.02%	0.45%	0.45%	42.20%	14.53	14.34	1.37
10 Plus Bond Index (Return)	262.99	262.05	0.360%	2.13%	1.01%	1.01%	162.99%	14.53	14.34	1.37

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	102.76	1.97	160	104.73	0.00	8,835	9,079	9253
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.09	3.40	282	109.49	0.00	7,126	7,560	7802
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.12	2.59	160	112.71	0.00	6,110	6,728	6886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.35	4.23	343	114.58	0.00	10,661	11,765	12216
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.06	2.19	160	116.26	0.00	6,989	7,972	8125
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.03	12	103.75	0.00	6,828	7,082	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.83	0.00	167	99.83	0.00	4,500	4,493	4493
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.00	0.08	7	119.07	0.00	6,383	7,596	7601
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.58	0.08	9	118.67	0.00	8,031	9,523	9530
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.80	0.21	14	134.01	0.00	11,490	15,374	15398
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.79	0.87	316	103.66	0.00	11,319	11,635	11733
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.78	0.19	76	99.97	0.00	5,375	5,363	5373
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.21	2.08	316	117.29	0.00	9,387	10,814	11009
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.92	1.47	316	105.39	0.00	5,282	5,489	5567
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.75	0.20	37	107.95	0.00	8,164	8,797	8813

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 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 27-Mar-2018	Previous Index Price 26-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	102.76	102.78	-0.016%	-0.366%	-1.230%	-1.230%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.09	106.11	-0.011%	-0.357%	-1.085%	-1.085%	-0.55	1.18	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.12	110.14	-0.017%	-0.408%	-1.306%	-1.306%	-0.56	1.50	1.51
IE0034074488	3407448	4.5 Treas Bnd 2020	110.35	110.35	0.001%	-0.210%	-1.132%	-1.132%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.06	114.06	0.007%	-0.210%	-1.157%	-1.157%	-0.46	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.66	0.061%	0.361%	-0.187%	-0.187%	-0.14	3.92	3.92
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.74	0.093%	0.489%	-0.046%	-0.046%	0.04	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	118.89	0.087%	0.286%	-0.807%	-0.807%	0.07	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.58	118.44	0.125%	0.572%	-0.786%	-0.786%	0.26	5.54	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.80	133.62	0.137%	0.630%	-1.128%	-1.128%	0.45	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.79	102.58	0.206%	1.120%	-0.137%	-0.137%	0.65	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.78	99.50	0.288%	1.533%			0.92	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.21	114.88	0.291%	1.625%	-0.318%	-0.318%	1.06	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.92	103.52	0.383%	2.233%	0.188%	0.188%	1.46	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.75	107.25	0.470%	2.661%	1.970%	1.970%	1.64	21.27	20.93

Return Price Performance			Index Price 27-Mar-2018	Previous Index Price 26-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	104.73	104.74	-0.003%	-0.042%	-0.186%	-0.186%	-0.44	0.56	0.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.49	0.000%	-0.050%	-0.094%	-0.094%	-0.55	1.18	1.19
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	112.71	-0.003%	-0.013%	-0.030%	-0.030%	-0.56	1.50	1.51
IE0034074488	3407448	4.5 Treas Bnd 2020	114.58	114.57	0.012%	0.088%	-0.155%	-0.155%	-0.50	1.94	1.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.23	0.019%	0.112%	-0.111%	-0.111%	-0.46	2.43	2.44
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.69	0.063%	-0.353%	-0.766%	-0.766%	-0.14	3.92	3.92
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.74	0.093%	0.489%	-0.046%	-0.046%	0.04	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.07	118.96	0.097%	-2.674%	-3.193%	-3.193%	0.07	4.65	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.67	118.51	0.132%	-2.042%	-2.880%	-2.880%	0.26	5.54	5.53
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.01	133.81	0.148%	-3.013%	-4.028%	-4.028%	0.45	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.66	103.44	0.207%	1.184%	0.097%	0.097%	0.65	7.79	7.74
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	99.97	99.68	0.290%	1.599%			0.92	9.71	9.62
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.29	116.95	0.292%	1.752%	0.181%	0.181%	1.06	10.60	10.48
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.39	104.99	0.383%	2.326%	0.578%	0.578%	1.46	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.95	107.44	0.475%	2.801%	0.526%	0.526%	1.64	21.27	20.93

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 March, 2018

Irish  Stock Exchange

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