

Irish Stock Exchange Daily Bond Index Report



Friday 9 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 09-Feb-2018	Previous Close Value 08-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.47	114.24	0.200%	-0.05%	-1.16%	-1.16%	14.47%	6.35	6.29	0.95
All Bond Index (Return)	202.54	202.13	0.204%	0.02%	-0.78%	-0.78%	102.54%	6.35	6.29	0.95
Under 3 Bond Index (Clean)	84.73	84.71	0.034%	-0.11%	-0.74%	-0.74%	-15.27%	1.67	1.67	-0.41
Under 3 Bond Index (Return)	142.77	142.71	0.046%	0.00%	-0.23%	-0.23%	42.77%	1.67	1.67	-0.41
Under 5 Bond Index (Clean)	97.98	97.92	0.054%	-0.06%	-0.72%	-0.72%	-2.02%	2.18	2.18	-0.23
Under 5 Bond Index (Return)	168.25	168.14	0.063%	0.02%	-0.30%	-0.30%	68.25%	2.18	2.18	-0.23
Under 10 Bond Index (Clean)	109.48	109.35	0.119%	-0.09%	-1.05%	-1.05%	9.48%	3.94	3.93	0.34
Under 10 Bond Index (Return)	189.73	189.49	0.125%	-0.01%	-0.67%	-0.67%	89.73%	3.94	3.93	0.34
5 Plus Bond Index (Clean)	129.49	129.09	0.310%	-0.04%	-1.50%	-1.50%	29.49%	9.48	9.37	1.16
5 Plus Bond Index (Return)	230.13	229.42	0.310%	0.02%	-1.15%	-1.15%	130.13%	9.48	9.37	1.16
10 Plus Bond Index (Clean)	139.31	138.65	0.476%	0.09%	-1.59%	-1.59%	39.31%	14.58	14.36	1.52
10 Plus Bond Index (Return)	257.12	255.91	0.474%	0.14%	-1.24%	-1.24%	157.12%	14.58	14.36	1.52

Constituent Details

ISIN	SEDOL	Bond Name	Maturity	Coupon	Coupon	Clean	Acc	Acc Int	Dirty	Cash	Nominal Amt	O/S Amt	O/S Amt
			Date		Frequency	Price	Int	Days	Price		O/S(m)	Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.39	1.41	114	104.80	0.00	8,835	9,135	9259
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.63	2.85	236	109.47	0.00	7,180	7,656	7860
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.73	1.84	114	112.57	0.00	6,110	6,765	6878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.71	3.66	297	114.38	0.00	10,780	11,935	12330
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.41	1.56	114	115.97	0.00	7,341	8,399	8514
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.20	0.73	331	103.92	0.00	6,828	7,046	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.33	0.00	121	99.33	0.00	4,000	3,973	3973
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	3.48	326	122.26	0.00	6,383	7,582	7805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.99	3.06	328	121.04	0.00	8,031	9,476	9721
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.98	4.93	333	137.90	0.00	11,490	15,279	15845
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.74	270	102.04	0.00	11,319	11,465	11549
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.77	0.07	30	97.85	0.00	4,800	4,693	4697
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.18	1.78	270	114.95	0.00	9,387	10,623	10790
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.79	1.26	270	103.05	0.00	5,211	5,294	5359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.21	1.95	356	107.16	0.00	8,024	8,442	8598

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Feb-2018	Previous Index Price 08-Feb-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.39	103.39	-0.003%	-0.130%	-0.625%	-0.625%	-0.49	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.63	106.59	0.031%	-0.095%	-0.587%	-0.587%	-0.51	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.73	110.69	0.033%	-0.124%	-0.766%	-0.766%	-0.46	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	110.71	110.66	0.049%	-0.114%	-0.807%	-0.807%	-0.39	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.41	114.34	0.058%	-0.082%	-0.857%	-0.857%	-0.35	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.20	103.06	0.129%	0.064%	-0.694%	-0.694%	0.02	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.33	99.19	0.144%	0.216%	-0.549%	-0.549%	0.14	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	118.61	0.148%	0.052%	-0.987%	-0.987%	0.19	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	117.78	0.180%	-0.058%	-1.283%	-1.283%	0.40	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.98	132.75	0.173%	-0.241%	-1.736%	-1.736%	0.62	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.01	0.285%	-0.149%	-1.590%	-1.590%	0.84	7.90	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.77	97.47	0.311%	-0.175%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.18	112.81	0.323%	-0.189%	-2.077%	-2.077%	1.23	10.70	10.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	101.24	0.545%	0.467%	-1.864%	-1.864%	1.59	16.40	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.21	104.46	0.718%	0.370%	-0.435%	-0.435%	1.76	20.91	20.55

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 09-Feb-2018	Previous Index Price 08-Feb-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.80	104.79	0.009%	-0.024%	-0.127%	-0.127%	-0.49	0.68	0.68
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	109.43	0.041%	0.007%	-0.112%	-0.112%	-0.51	1.30	1.31
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.57	112.52	0.047%	0.007%	-0.155%	-0.155%	-0.46	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	114.38	114.31	0.059%	-0.013%	-0.334%	-0.334%	-0.39	2.06	2.07
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	115.89	0.069%	0.026%	-0.355%	-0.355%	-0.35	2.55	2.56
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.79	0.130%	0.082%	-0.602%	-0.602%	0.02	4.01	4.01
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.33	99.19	0.144%	0.216%	-0.549%	-0.549%	0.14	4.68	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	122.08	0.152%	0.129%	-0.598%	-0.598%	0.19	4.62	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.04	120.82	0.183%	0.012%	-0.935%	-0.935%	0.40	5.51	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.90	137.66	0.178%	-0.135%	-1.237%	-1.237%	0.62	6.00	5.96
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.04	101.75	0.286%	-0.123%	-1.470%	-1.470%	0.84	7.90	7.84
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.85	97.54	0.313%	-0.152%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.95	114.58	0.323%	-0.135%	-1.814%	-1.814%	1.23	10.70	10.57
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.05	102.49	0.543%	0.502%	-1.657%	-1.657%	1.59	16.40	16.15
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.16	106.40	0.710%	0.410%	-0.213%	-0.213%	1.76	20.91	20.55

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