

Irish Stock Exchange Daily Bond Index Report



Wednesday 10 January, 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 10-Jan-2018	Previous Close Value 09-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.45	115.61	-0.138%	-0.31%	-0.31%	-0.31%	15.45%	6.34	6.29	0.83
All Bond Index (Return)	203.76	203.96	-0.100%	-0.19%	-0.19%	-0.19%	103.76%	6.34	6.29	0.83
Under 3 Bond Index (Clean)	85.24	85.26	-0.022%	-0.14%	-0.14%	-0.14%	-14.76%	1.76	1.77	-0.51
Under 3 Bond Index (Return)	143.11	143.13	-0.010%	0.01%	0.01%	0.01%	43.11%	1.76	1.77	-0.51
Under 5 Bond Index (Clean)	98.57	98.59	-0.019%	-0.12%	-0.12%	-0.12%	-1.43%	2.27	2.28	-0.34
Under 5 Bond Index (Return)	168.75	168.77	-0.009%	0.00%	0.00%	0.00%	68.75%	2.27	2.28	-0.34
Under 10 Bond Index (Clean)	110.47	110.55	-0.065%	-0.15%	-0.15%	-0.15%	10.47%	4.03	4.03	0.19
Under 10 Bond Index (Return)	190.91	191.02	-0.055%	-0.05%	-0.05%	-0.05%	90.91%	4.03	4.03	0.19
5 Plus Bond Index (Clean)	130.85	131.15	-0.229%	-0.47%	-0.47%	-0.47%	30.85%	9.48	9.38	1.05
5 Plus Bond Index (Return)	232.04	232.44	-0.170%	-0.33%	-0.33%	-0.33%	132.04%	9.48	9.38	1.05
10 Plus Bond Index (Clean)	140.25	140.81	-0.397%	-0.92%	-0.92%	-0.92%	40.25%	14.69	14.48	1.47
10 Plus Bond Index (Return)	258.46	259.14	-0.261%	-0.73%	-0.73%	-0.73%	158.46%	14.69	14.48	1.47

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.89	1.04	84	104.93	0.00	8,835	9,179	9270
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.09	2.48	206	109.58	0.00	7,235	7,748	7928
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.40	1.36	84	112.75	0.00	6,110	6,806	6889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.50	3.29	267	114.79	0.00	10,870	12,120	12478
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.24	1.15	84	116.39	0.00	7,573	8,728	8815
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.86	0.66	301	104.52	0.00	6,828	7,091	7136
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.87	0.00	91	99.87	0.00	4,000	3,995	3995
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.78	3.16	296	122.94	0.00	6,308	7,556	7756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.25	2.78	298	122.03	0.00	8,031	9,577	9800
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.91	4.48	303	139.39	0.00	11,490	15,502	16017
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.87	0.66	240	103.53	0.00	11,319	11,643	11718
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.56	0.00	0	99.56	0.90	4,000	3,982	4018
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	1.58	240	116.38	0.00	9,342	10,724	10872
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.41	1.12	240	103.53	0.00	4,686	4,798	4851
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	1.79	326	106.18	0.00	7,904	8,251	8392

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Jan-2018	Previous Index Price 09-Jan-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.89	103.91	-0.015%	-0.143%	-0.143%	-0.143%	-0.56	0.76	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.09	107.11	-0.014%	-0.153%	-0.153%	-0.153%	-0.53	1.39	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.40	111.42	-0.024%	-0.167%	-0.167%	-0.167%	-0.51	1.71	1.72
IE0034074488	3407448	4.5 Treas Bnd 2020	111.50	111.53	-0.028%	-0.107%	-0.107%	-0.107%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.24	115.27	-0.027%	-0.136%	-0.136%	-0.136%	-0.47	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.85	0.003%	-0.059%	-0.059%	-0.059%	-0.12	4.09	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.90	-0.026%	-0.007%	-0.007%	-0.007%	0.03	4.76	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.78	119.88	-0.084%	-0.154%	-0.154%	-0.154%	0.08	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.25	119.37	-0.099%	-0.225%	-0.225%	-0.225%	0.26	5.60	5.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.91	135.09	-0.133%	-0.306%	-0.306%	-0.306%	0.44	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	103.03	-0.154%	-0.062%	-0.062%	-0.062%	0.65	8.00	7.94
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.56	99.75	-0.187%				0.95	9.91	9.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	115.00	-0.175%	-0.671%	-0.671%	-0.671%	1.11	10.80	10.68
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.41	102.94	-0.514%	-1.269%	-1.269%	-1.269%	1.56	16.50	16.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	105.15	-0.718%	-1.210%	-1.210%	-1.210%	1.79	20.97	20.60

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Jan-2018	Previous Index Price 09-Jan-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.93	104.93	-0.003%	-0.001%	-0.001%	-0.001%	-0.56	0.76	0.77
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.58	109.58	-0.003%	-0.017%	-0.017%	-0.017%	-0.53	1.39	1.40
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.75	112.76	-0.010%	0.008%	0.008%	0.008%	-0.51	1.71	1.72
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.81	-0.016%	0.025%	0.025%	0.025%	-0.54	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.39	116.41	-0.015%	0.007%	0.007%	0.007%	-0.47	2.64	2.65
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.51	0.005%	-0.033%	-0.033%	-0.033%	-0.12	4.09	4.10
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.90	-0.026%	-0.007%	-0.007%	-0.007%	0.03	4.76	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.94	123.03	-0.073%	-0.046%	-0.046%	-0.046%	0.08	4.71	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.03	122.14	-0.089%	-0.128%	-0.128%	-0.128%	0.26	5.60	5.58
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.39	139.56	-0.118%	-0.169%	-0.169%	-0.169%	0.44	6.09	6.06
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.68	-0.150%	-0.030%	-0.030%	-0.030%	0.65	8.00	7.94
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.56	99.75	-0.187%				0.95	9.91	9.82
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.38	116.57	-0.167%	-0.594%	-0.594%	-0.594%	1.11	10.80	10.68
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.53	104.05	-0.504%	-1.201%	-1.201%	-1.201%	1.56	16.50	16.25
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.18	106.93	-0.701%	-1.130%	-1.130%	-1.130%	1.79	20.97	20.60

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