

Irish Stock Exchange Daily Bond Index Report



Monday 5 February, 2018

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Bond Indices Performance

Index	Close Value 05-Feb-2018	Previous Close Value 02-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.41	114.31	0.090%	-0.10%	-1.21%	-1.21%	14.41%	6.29	6.23	0.95
All Bond Index (Return)	202.37	202.14	0.112%	-0.06%	-0.87%	-0.87%	102.37%	6.29	6.23	0.95
Under 3 Bond Index (Clean)	84.79	84.77	0.029%	-0.04%	-0.67%	-0.67%	-15.21%	1.68	1.69	-0.41
Under 3 Bond Index (Return)	142.80	142.71	0.064%	0.02%	-0.21%	-0.21%	42.80%	1.68	1.69	-0.41
Under 5 Bond Index (Clean)	98.03	97.97	0.064%	-0.01%	-0.66%	-0.66%	-1.97%	2.19	2.20	-0.23
Under 5 Bond Index (Return)	168.28	168.12	0.093%	0.04%	-0.28%	-0.28%	68.28%	2.19	2.20	-0.23
Under 10 Bond Index (Clean)	109.55	109.43	0.111%	-0.02%	-0.99%	-0.99%	9.55%	3.96	3.95	0.34
Under 10 Bond Index (Return)	189.79	189.53	0.136%	0.02%	-0.64%	-0.64%	89.79%	3.96	3.95	0.34
5 Plus Bond Index (Clean)	129.31	129.17	0.110%	-0.18%	-1.64%	-1.64%	29.31%	9.43	9.32	1.17
5 Plus Bond Index (Return)	229.76	229.46	0.128%	-0.14%	-1.31%	-1.31%	129.76%	9.43	9.32	1.17
10 Plus Bond Index (Clean)	138.64	138.62	0.014%	-0.39%	-2.06%	-2.06%	38.64%	14.67	14.44	1.55
10 Plus Bond Index (Return)	255.85	255.78	0.029%	-0.36%	-1.73%	-1.73%	155.85%	14.67	14.44	1.55

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	103.46	1.36	110	104.82	0.00	8,835	9,141	9261
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.69	2.80	232	109.49	0.00	7,180	7,693	7894
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.81	1.78	110	112.58	0.00	6,110	6,770	6879
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.79	3.61	293	114.40	0.00	10,780	11,943	12333
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.49	1.51	110	115.99	0.00	7,341	8,405	8515
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.72	327	103.92	0.00	6,828	7,047	7096
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.36	0.00	117	99.36	0.00	4,000	3,974	3974
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.86	3.44	322	122.30	0.00	6,383	7,587	7807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.07	3.02	324	121.09	0.00	8,031	9,482	9724
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.18	4.87	329	138.05	0.00	11,490	15,303	15862
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.73	266	102.03	0.00	11,319	11,466	11548
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.79	0.06	26	97.85	0.00	4,000	3,912	3914
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.07	1.75	266	114.82	0.00	9,387	10,580	10743
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.92	1.24	266	102.16	0.00	4,751	4,794	4853
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.16	1.93	352	106.09	0.00	8,024	8,358	8512

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Bond Index Constituent

Clean Price Performance			Index Price 05-Feb-2018	Previous Index Price 02-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	103.46	103.45	0.013%	-0.063%	-0.557%	-0.557%	-0.47	0.69	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.69	106.68	0.018%	-0.032%	-0.525%	-0.525%	-0.50	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.81	110.78	0.025%	-0.052%	-0.695%	-0.695%	-0.44	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	110.79	110.75	0.031%	-0.047%	-0.741%	-0.741%	-0.39	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.49	114.42	0.059%	-0.017%	-0.792%	-0.792%	-0.34	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	103.03	0.167%	0.073%	-0.685%	-0.685%	0.02	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.36	99.09	0.276%	0.243%	-0.522%	-0.522%	0.14	4.69	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.86	118.61	0.212%	0.117%	-0.923%	-0.923%	0.19	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.07	117.84	0.191%	0.008%	-1.217%	-1.217%	0.40	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.18	132.98	0.151%	-0.085%	-1.582%	-1.582%	0.61	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	101.15	0.152%	-0.146%	-1.587%	-1.587%	0.84	7.92	7.86
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.79	97.60	0.197%	-0.159%			1.13	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.07	112.92	0.136%	-0.280%	-2.166%	-2.166%	1.24	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.92	100.92	0.002%	-0.392%	-2.702%	-2.702%	1.64	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.16	104.39	-0.218%	-0.631%	-1.428%	-1.428%	1.80	20.89	20.52

Return Price Performance			Index Price 05-Feb-2018	Previous Index Price 02-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	104.82	104.77	0.048%	-0.004%	-0.107%	-0.107%	-0.47	0.69	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.49	109.44	0.050%	0.025%	-0.095%	-0.095%	-0.50	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.58	112.51	0.068%	0.020%	-0.142%	-0.142%	-0.44	1.64	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	114.40	114.33	0.062%	0.008%	-0.313%	-0.313%	-0.39	2.07	2.08
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	115.88	0.094%	0.043%	-0.338%	-0.338%	-0.34	2.56	2.57
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.74	0.173%	0.083%	-0.601%	-0.601%	0.02	4.02	4.02
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.36	99.09	0.276%	0.243%	-0.522%	-0.522%	0.14	4.69	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	122.01	0.234%	0.158%	-0.569%	-0.569%	0.19	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.09	120.83	0.209%	0.046%	-0.900%	-0.900%	0.40	5.52	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.05	137.81	0.178%	-0.028%	-1.131%	-1.131%	0.61	6.01	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.03	101.87	0.159%	-0.131%	-1.477%	-1.477%	0.84	7.92	7.86
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.85	97.65	0.204%	-0.147%			1.13	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.82	114.65	0.152%	-0.247%	-1.924%	-1.924%	1.24	10.71	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.16	102.15	0.016%	-0.365%	-2.505%	-2.505%	1.64	16.40	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.09	106.30	-0.198%	-0.593%	-1.211%	-1.211%	1.80	20.89	20.52

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