

Irish Stock Exchange Daily Bond Index Report



Tuesday 13 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 13-Feb-2018	Previous Close Value 12-Feb-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.37	114.45	-0.062%	-0.13%	-1.24%	-1.24%	14.37%	6.33	6.27	0.96
All Bond Index (Return)	202.44	202.54	-0.053%	-0.03%	-0.83%	-0.83%	102.44%	6.33	6.27	0.96
Under 3 Bond Index (Clean)	84.75	84.76	-0.012%	-0.09%	-0.72%	-0.72%	-15.25%	1.66	1.67	-0.44
Under 3 Bond Index (Return)	142.87	142.87	0.000%	0.07%	-0.16%	-0.16%	42.87%	1.66	1.67	-0.44
Under 5 Bond Index (Clean)	98.00	98.00	-0.001%	-0.04%	-0.69%	-0.69%	-2.00%	2.17	2.18	-0.25
Under 5 Bond Index (Return)	168.36	168.34	0.009%	0.09%	-0.24%	-0.24%	68.36%	2.17	2.18	-0.25
Under 10 Bond Index (Clean)	109.49	109.47	0.018%	-0.09%	-1.05%	-1.05%	9.49%	3.94	3.92	0.34
Under 10 Bond Index (Return)	189.80	189.75	0.026%	0.03%	-0.63%	-0.63%	89.80%	3.94	3.92	0.34
5 Plus Bond Index (Clean)	129.27	129.41	-0.108%	-0.21%	-1.67%	-1.67%	29.27%	9.46	9.35	1.17
5 Plus Bond Index (Return)	229.81	230.04	-0.099%	-0.12%	-1.29%	-1.29%	129.81%	9.46	9.35	1.17
10 Plus Bond Index (Clean)	138.76	139.23	-0.333%	-0.30%	-1.98%	-1.98%	38.76%	14.55	14.33	1.54
10 Plus Bond Index (Return)	256.17	257.00	-0.323%	-0.23%	-1.61%	-1.61%	156.17%	14.55	14.33	1.54

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	O/S Amt Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.35	1.46	118	104.81	0.00	8,835	9,131	9260
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.64	2.89	240	109.53	0.00	7,180	7,657	7864
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.75	1.91	118	112.65	0.00	6,110	6,766	6883
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.76	3.71	301	114.47	0.00	10,780	11,940	12340
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.48	1.62	118	116.09	0.00	7,341	8,404	8523
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.26	0.73	335	104.00	0.00	6,828	7,050	7101
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.36	0.00	125	99.36	0.00	4,000	3,974	3974
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.77	3.53	330	122.30	0.00	6,383	7,582	7807
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.99	3.09	332	121.08	0.00	8,031	9,476	9724
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.95	4.99	337	137.94	0.00	11,490	15,276	15849
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.25	0.75	274	102.00	0.00	11,319	11,460	11545
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.75	0.08	34	97.83	0.00	4,800	4,692	4696
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.94	1.80	274	114.74	0.00	9,387	10,601	10770
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.30	1.28	274	102.58	0.00	5,211	5,279	5345
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	1.97	360	106.36	0.00	8,024	8,376	8535

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Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2018	Previous Index Price 12-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	103.35	103.40	-0.048%	-0.168%	-0.662%	-0.662%	-0.47	0.67	0.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.64	106.65	-0.008%	-0.083%	-0.576%	-0.576%	-0.53	1.30	1.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.75	110.75	-0.005%	-0.107%	-0.749%	-0.749%	-0.49	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	110.76	110.76	0.004%	-0.069%	-0.763%	-0.763%	-0.43	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.48	114.48	-0.003%	-0.024%	-0.799%	-0.799%	-0.38	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.26	103.22	0.039%	0.127%	-0.631%	-0.631%	0.00	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.36	99.31	0.053%	0.242%	-0.523%	-0.523%	0.14	4.67	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.77	118.73	0.037%	0.045%	-0.994%	-0.994%	0.19	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.99	117.94	0.046%	-0.057%	-1.281%	-1.281%	0.40	5.50	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	132.90	0.039%	-0.260%	-1.755%	-1.755%	0.62	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.25	101.21	0.043%	-0.193%	-1.634%	-1.634%	0.84	7.90	7.83
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.75	97.69	0.066%	-0.199%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.94	113.10	-0.137%	-0.396%	-2.280%	-2.280%	1.25	10.69	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.30	101.70	-0.385%	-0.015%	-2.334%	-2.334%	1.62	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	105.20	-0.768%	-0.410%	-1.209%	-1.209%	1.79	20.88	20.51

Return Price Performance			Index Price 13-Feb-2018	Previous Index Price 12-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	104.81	104.84	-0.035%	-0.013%	-0.116%	-0.116%	-0.47	0.67	0.67
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.53	109.53	0.003%	0.062%	-0.057%	-0.057%	-0.53	1.30	1.30
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.65	112.64	0.009%	0.081%	-0.082%	-0.082%	-0.49	1.62	1.63
IE0034074488	3407448	4.5 Treas Bnd 2020	114.47	114.46	0.014%	0.073%	-0.248%	-0.248%	-0.43	2.05	2.06
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	116.08	0.009%	0.130%	-0.251%	-0.251%	-0.38	2.54	2.55
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	103.95	0.040%	0.153%	-0.531%	-0.531%	0.00	4.00	4.00
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.36	99.31	0.053%	0.242%	-0.523%	-0.523%	0.14	4.67	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	122.24	0.045%	0.157%	-0.570%	-0.570%	0.19	4.61	4.61
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.08	121.02	0.053%	0.045%	-0.902%	-0.902%	0.40	5.50	5.48
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.94	137.87	0.049%	-0.112%	-1.213%	-1.213%	0.62	5.99	5.95
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	101.96	0.046%	-0.157%	-1.503%	-1.503%	0.84	7.90	7.83
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.83	97.77	0.069%	-0.166%			1.13	9.82	9.71
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.74	114.89	-0.129%	-0.315%	-1.992%	-1.992%	1.25	10.69	10.56
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.58	102.97	-0.377%	0.044%	-2.105%	-2.105%	1.62	16.39	16.13
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.36	107.17	-0.748%	-0.335%	-0.954%	-0.954%	1.79	20.88	20.51

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