

# Irish Stock Exchange Daily Bond Index Report

Monday 29 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 29-Jan-2018	Previous Close Value 26-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.54	114.93	-0.332%	-1.10%	-1.10%	-1.10%	14.54%	6.31	6.25	0.94
All Bond Index (Return)	202.49	203.10	-0.303%	-0.81%	-0.81%	-0.81%	102.49%	6.31	6.25	0.94
Under 3 Bond Index (Clean)	84.85	84.91	-0.078%	-0.60%	-0.60%	-0.60%	-15.15%	1.70	1.71	-0.39
Under 3 Bond Index (Return)	142.77	142.83	-0.041%	-0.23%	-0.23%	-0.23%	42.77%	1.70	1.71	-0.39
Under 5 Bond Index (Clean)	98.05	98.15	-0.107%	-0.65%	-0.65%	-0.65%	-1.96%	2.21	2.22	-0.20
Under 5 Bond Index (Return)	168.18	168.31	-0.077%	-0.34%	-0.34%	-0.34%	68.18%	2.21	2.22	-0.20
Under 10 Bond Index (Clean)	109.58	109.83	-0.229%	-0.96%	-0.96%	-0.96%	9.58%	3.98	3.96	0.35
Under 10 Bond Index (Return)	189.71	190.09	-0.198%	-0.67%	-0.67%	-0.67%	89.71%	3.98	3.96	0.35
5 Plus Bond Index (Clean)	129.57	130.23	-0.505%	-1.45%	-1.45%	-1.45%	29.57%	9.46	9.35	1.15
5 Plus Bond Index (Return)	230.10	231.20	-0.475%	-1.17%	-1.17%	-1.17%	130.10%	9.46	9.35	1.15
10 Plus Bond Index (Clean)	139.27	140.25	-0.699%	-1.62%	-1.62%	-1.62%	39.27%	14.70	14.48	1.52
10 Plus Bond Index (Return)	256.90	258.65	-0.675%	-1.33%	-1.33%	-1.33%	156.90%	14.70	14.48	1.52

## 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	103.58	1.27	103	104.85	0.00	8,835	9,151	9264
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.74	2.71	225	109.45	0.00	7,210	7,696	7891
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.89	1.67	103	112.55	0.00	6,110	6,775	6877
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.86	3.53	286	114.39	0.00	10,825	12,001	12382
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.51	1.41	103	115.92	0.00	7,351	8,418	8522
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.08	0.70	320	103.78	0.00	6,828	7,038	7086
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.04	0.00	110	99.04	0.00	4,000	3,962	3962
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.72	3.37	315	122.08	0.00	6,383	7,578	7793
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.02	2.95	317	120.97	0.00	8,031	9,478	9715
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.30	4.76	322	138.06	0.00	11,490	15,317	15864
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.45	0.71	259	102.16	0.00	11,319	11,482	11563
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.99	0.05	19	98.04	0.00	4,000	3,920	3921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.47	1.70	259	115.17	0.00	9,357	10,617	10776
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.57	1.21	259	102.77	0.00	4,716	4,789	4846
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.77	1.89	345	106.66	0.00	8,024	8,407	8558



# Irish Stock Exchange Daily Bond Index Report

Monday 29 January, 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 29-Jan-2018	Previous Index Price 26-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.58	103.60	-0.017%	-0.443%	-0.443%	-0.443%	-0.50	0.71	0.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.74	106.80	-0.057%	-0.486%	-0.486%	-0.486%	-0.46	1.34	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.89	110.96	-0.068%	-0.623%	-0.623%	-0.623%	-0.42	1.66	1.67
IE0034074488	3407448	4.5 Treas Bnd 2020	110.86	110.98	-0.111%	-0.676%	-0.676%	-0.676%	-0.38	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.51	114.66	-0.126%	-0.768%	-0.768%	-0.768%	-0.32	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.08	103.30	-0.209%	-0.806%	-0.806%	-0.806%	0.05	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.04	99.29	-0.252%	-0.842%	-0.842%	-0.842%	0.21	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.72	119.01	-0.245%	-1.039%	-1.039%	-1.039%	0.23	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.02	118.39	-0.310%	-1.258%	-1.258%	-1.258%	0.42	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.30	133.82	-0.385%	-1.496%	-1.496%	-1.496%	0.60	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.45	101.98	-0.528%	-1.445%	-1.445%	-1.445%	0.82	7.94	7.88
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.99	98.63	-0.651%				1.11	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.47	114.21	-0.646%	-1.821%	-1.821%	-1.821%	1.21	10.73	10.61
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.57	102.36	-0.771%	-2.080%	-2.080%	-2.080%	1.61	16.43	16.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.77	105.56	-0.747%	-0.852%	-0.852%	-0.852%	1.78	20.93	20.57

Return Price Performance			Index Price 29-Jan-2018	Previous Index Price 26-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.85	104.83	0.018%	-0.075%	-0.075%	-0.075%	-0.50	0.71	0.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.45	109.47	-0.023%	-0.134%	-0.134%	-0.134%	-0.46	1.34	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.55	112.58	-0.023%	-0.171%	-0.171%	-0.171%	-0.42	1.66	1.67
IE0034074488	3407448	4.5 Treas Bnd 2020	114.39	114.47	-0.075%	-0.325%	-0.325%	-0.325%	-0.38	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	116.03	-0.089%	-0.396%	-0.396%	-0.396%	-0.32	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.99	-0.202%	-0.736%	-0.736%	-0.736%	0.05	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.04	99.29	-0.252%	-0.842%	-0.842%	-0.842%	0.21	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.08	122.34	-0.213%	-0.744%	-0.744%	-0.744%	0.23	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.97	121.31	-0.279%	-0.994%	-0.994%	-0.994%	0.42	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.06	138.53	-0.339%	-1.121%	-1.121%	-1.121%	0.60	6.03	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	102.69	-0.515%	-1.354%	-1.354%	-1.354%	0.82	7.94	7.88
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.04	98.67	-0.643%				1.11	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.89	-0.620%	-1.624%	-1.624%	-1.624%	1.21	10.73	10.61
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.77	103.55	-0.748%	-1.920%	-1.920%	-1.920%	1.61	16.43	16.18
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.66	107.43	-0.720%	-0.680%	-0.680%	-0.680%	1.78	20.93	20.57

# Irish Stock Exchange Daily Bond Index Report

Monday 29 January, 2018

Irish  Stock Exchange

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
[info@ise.ie](mailto:info@ise.ie)