

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 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 30-Jan-2018	Previous Close Value 29-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.46	114.54	-0.076%	-1.17%	-1.17%	-1.17%	14.46%	6.30	6.24	0.95
All Bond Index (Return)	202.35	202.49	-0.066%	-0.87%	-0.87%	-0.87%	102.35%	6.30	6.24	0.95
Under 3 Bond Index (Clean)	84.84	84.85	-0.008%	-0.61%	-0.61%	-0.61%	-15.16%	1.70	1.71	-0.39
Under 3 Bond Index (Return)	142.78	142.77	0.004%	-0.23%	-0.23%	-0.23%	42.78%	1.70	1.71	-0.39
Under 5 Bond Index (Clean)	98.05	98.05	0.003%	-0.64%	-0.64%	-0.64%	-1.95%	2.21	2.21	-0.20
Under 5 Bond Index (Return)	168.20	168.18	0.013%	-0.33%	-0.33%	-0.33%	68.20%	2.21	2.21	-0.20
Under 10 Bond Index (Clean)	109.58	109.58	0.001%	-0.96%	-0.96%	-0.96%	9.58%	3.97	3.96	0.34
Under 10 Bond Index (Return)	189.73	189.71	0.010%	-0.66%	-0.66%	-0.66%	89.73%	3.97	3.96	0.34
5 Plus Bond Index (Clean)	129.39	129.57	-0.137%	-1.58%	-1.58%	-1.58%	29.39%	9.44	9.33	1.16
5 Plus Bond Index (Return)	229.80	230.10	-0.127%	-1.29%	-1.29%	-1.29%	129.80%	9.44	9.33	1.16
10 Plus Bond Index (Clean)	138.78	139.27	-0.350%	-1.97%	-1.97%	-1.97%	38.78%	14.68	14.45	1.55
10 Plus Bond Index (Return)	256.03	256.90	-0.340%	-1.66%	-1.66%	-1.66%	156.03%	14.68	14.45	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	103.54	1.28	104	104.82	0.00	8,835	9,148	9261
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.73	2.72	226	109.46	0.00	7,210	7,695	7892
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.88	1.68	104	112.56	0.00	6,110	6,774	6877
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.87	3.54	287	114.41	0.00	10,825	12,002	12385
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.52	1.43	104	115.94	0.00	7,351	8,418	8523
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.13	0.70	321	103.83	0.00	6,828	7,041	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.09	0.00	111	99.09	0.00	4,000	3,964	3964
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.72	3.38	316	122.10	0.00	6,383	7,579	7794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.05	2.96	318	121.02	0.00	8,031	9,481	9719
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.29	4.78	323	138.07	0.00	11,490	15,316	15865
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.42	0.71	260	102.13	0.00	11,319	11,479	11560
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.92	0.05	20	97.96	0.00	4,000	3,917	3919
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.28	1.71	260	114.99	0.00	9,357	10,599	10759
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.14	1.21	260	102.35	0.00	4,716	4,769	4826
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.07	1.90	346	105.96	0.00	8,024	8,350	8502



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jan-2018	Previous Index Price 29-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	103.54	103.58	-0.040%	-0.483%	-0.483%	-0.483%	-0.47	0.71	0.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.73	106.74	-0.005%	-0.490%	-0.490%	-0.490%	-0.47	1.34	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.88	110.89	-0.009%	-0.632%	-0.632%	-0.632%	-0.42	1.66	1.66
IE0034074488	3407448	4.5 Treas Bnd 2020	110.87	110.86	0.006%	-0.670%	-0.670%	-0.670%	-0.39	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.52	114.51	0.004%	-0.763%	-0.763%	-0.763%	-0.33	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.13	103.08	0.049%	-0.758%	-0.758%	-0.758%	0.04	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.04	0.050%	-0.792%	-0.792%	-0.792%	0.20	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.72	118.72	0.005%	-1.034%	-1.034%	-1.034%	0.22	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.05	118.02	0.030%	-1.228%	-1.228%	-1.228%	0.41	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.29	133.30	-0.005%	-1.500%	-1.500%	-1.500%	0.60	6.03	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.42	101.45	-0.029%	-1.473%	-1.473%	-1.473%	0.82	7.94	7.87
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.92	97.99	-0.077%				1.12	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.28	113.47	-0.166%	-1.984%	-1.984%	-1.984%	1.23	10.73	10.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.14	101.57	-0.420%	-2.491%	-2.491%	-2.491%	1.63	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.07	104.77	-0.670%	-1.516%	-1.516%	-1.516%	1.81	20.90	20.53

Return Price Performance			Index Price 30-Jan-2018	Previous Index Price 29-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	104.82	104.85	-0.028%	-0.103%	-0.103%	-0.103%	-0.47	0.71	0.71
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.46	109.45	0.006%	-0.128%	-0.128%	-0.128%	-0.47	1.34	1.34
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.56	112.55	0.005%	-0.166%	-0.166%	-0.166%	-0.42	1.66	1.66
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.39	0.017%	-0.308%	-0.308%	-0.308%	-0.39	2.09	2.10
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.94	115.92	0.016%	-0.380%	-0.380%	-0.380%	-0.33	2.58	2.59
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.78	0.051%	-0.686%	-0.686%	-0.686%	0.04	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.04	0.050%	-0.792%	-0.792%	-0.792%	0.20	4.71	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.10	122.08	0.013%	-0.731%	-0.731%	-0.731%	0.22	4.65	4.64
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.02	120.97	0.036%	-0.958%	-0.958%	-0.958%	0.41	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.07	138.06	0.007%	-1.114%	-1.114%	-1.114%	0.60	6.03	5.99
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.13	102.16	-0.026%	-1.380%	-1.380%	-1.380%	0.82	7.94	7.87
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	97.96	98.04	-0.074%				1.12	9.86	9.75
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	115.17	-0.157%	-1.778%	-1.778%	-1.778%	1.23	10.73	10.60
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.35	102.77	-0.411%	-2.323%	-2.323%	-2.323%	1.63	16.42	16.16
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.96	106.66	-0.653%	-1.328%	-1.328%	-1.328%	1.81	20.90	20.53

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