

# Irish Stock Exchange Daily Bond Index Report

Thursday 1 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 01-Feb-2018	Previous Close Value 31-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.34	114.53	-0.161%	-0.16%	-1.27%	-1.27%	14.34%	6.29	6.23	0.96
All Bond Index (Return)	202.19	202.49	-0.150%	-0.15%	-0.95%	-0.95%	102.19%	6.29	6.23	0.96
Under 3 Bond Index (Clean)	84.79	84.83	-0.045%	-0.04%	-0.67%	-0.67%	-15.21%	1.69	1.70	-0.39
Under 3 Bond Index (Return)	142.73	142.78	-0.032%	-0.03%	-0.26%	-0.26%	42.73%	1.69	1.70	-0.39
Under 5 Bond Index (Clean)	98.00	98.04	-0.043%	-0.04%	-0.70%	-0.70%	-2.00%	2.20	2.20	-0.20
Under 5 Bond Index (Return)	168.15	168.21	-0.033%	-0.03%	-0.36%	-0.36%	68.15%	2.20	2.20	-0.20
Under 10 Bond Index (Clean)	109.49	109.58	-0.084%	-0.08%	-1.04%	-1.04%	9.49%	3.96	3.95	0.36
Under 10 Bond Index (Return)	189.61	189.75	-0.074%	-0.07%	-0.73%	-0.73%	89.61%	3.96	3.95	0.36
5 Plus Bond Index (Clean)	129.22	129.54	-0.251%	-0.25%	-1.71%	-1.71%	29.22%	9.43	9.32	1.17
5 Plus Bond Index (Return)	229.53	230.08	-0.239%	-0.24%	-1.41%	-1.41%	129.53%	9.43	9.32	1.17
10 Plus Bond Index (Clean)	138.58	139.18	-0.433%	-0.43%	-2.11%	-2.11%	38.58%	14.67	14.45	1.56
10 Plus Bond Index (Return)	255.69	256.77	-0.423%	-0.42%	-1.79%	-1.79%	155.69%	14.67	14.45	1.56

## 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	103.48	1.31	106	104.79	0.00	8,835	9,143	9258
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.70	2.75	228	109.44	0.00	7,210	7,693	7891
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.81	1.71	106	112.53	0.00	6,110	6,771	6875
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.78	3.56	289	114.34	0.00	10,780	11,992	12378
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.45	1.45	106	115.90	0.00	7,341	8,414	8520
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.71	323	103.80	0.00	6,828	7,039	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.09	0.00	113	99.09	0.00	4,000	3,964	3964
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.63	3.40	318	122.02	0.00	6,383	7,572	7789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.93	2.98	320	120.91	0.00	8,031	9,471	9710
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.10	4.81	325	137.91	0.00	11,490	15,294	15846
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.27	0.72	262	101.99	0.00	11,319	11,462	11544
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	97.74	0.05	22	97.79	0.00	4,000	3,910	3912
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.00	1.72	262	114.72	0.00	9,357	10,573	10734
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.86	1.22	262	102.08	0.00	4,751	4,756	4814
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.15	1.91	348	106.06	0.00	8,024	8,357	8510



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Feb-2018	Previous Index Price 31-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	103.48	103.53	-0.042%	-0.042%	-0.536%	-0.536%	-0.46	0.70	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.70	106.73	-0.031%	-0.031%	-0.524%	-0.524%	-0.48	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.81	110.86	-0.047%	-0.047%	-0.689%	-0.689%	-0.43	1.65	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	110.78	110.84	-0.055%	-0.055%	-0.749%	-0.749%	-0.38	2.08	2.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.45	114.50	-0.046%	-0.046%	-0.821%	-0.821%	-0.32	2.57	2.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.13	-0.040%	-0.040%	-0.797%	-0.797%	0.05	4.03	4.03
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.12	-0.024%	-0.024%	-0.787%	-0.787%	0.19	4.70	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.63	118.72	-0.079%	-0.079%	-1.117%	-1.117%	0.24	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.93	118.06	-0.112%	-0.112%	-1.335%	-1.335%	0.42	5.53	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.10	133.30	-0.148%	-0.148%	-1.644%	-1.644%	0.62	6.02	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.27	101.45	-0.176%	-0.176%	-1.618%	-1.618%	0.84	7.93	7.86
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.74	97.95	-0.209%	-0.209%	-1.618%	-1.618%	1.13	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.00	113.39	-0.347%	-0.347%	-2.231%	-2.231%	1.25	10.72	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.86	101.32	-0.450%	-0.450%	-2.759%	-2.759%	1.65	16.41	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.15	104.82	-0.637%	-0.637%	-1.435%	-1.435%	1.81	20.90	20.53

Return Price Performance			Index Price 01-Feb-2018	Previous Index Price 31-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	104.79	104.82	-0.030%	-0.030%	-0.132%	-0.132%	-0.46	0.70	0.70
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.44	109.46	-0.019%	-0.019%	-0.139%	-0.139%	-0.48	1.32	1.33
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.53	112.56	-0.032%	-0.032%	-0.194%	-0.194%	-0.43	1.65	1.65
IE0034074488	3407448	4.5 Treas Bnd 2020	114.34	114.39	-0.043%	-0.043%	-0.363%	-0.363%	-0.38	2.08	2.09
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.90	115.94	-0.034%	-0.034%	-0.414%	-0.414%	-0.32	2.57	2.58
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.84	-0.038%	-0.038%	-0.720%	-0.720%	0.05	4.03	4.03
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.09	99.12	-0.024%	-0.024%	-0.787%	-0.787%	0.19	4.70	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.02	122.11	-0.068%	-0.068%	-0.794%	-0.794%	0.24	4.64	4.63
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	121.03	-0.102%	-0.102%	-1.047%	-1.047%	0.42	5.53	5.50
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.91	138.09	-0.132%	-0.132%	-1.233%	-1.233%	0.62	6.02	5.98
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	102.16	-0.172%	-0.172%	-1.518%	-1.518%	0.84	7.93	7.86
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	97.79	98.00	-0.207%	-0.207%	-1.518%	-1.518%	1.13	9.84	9.73
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.72	115.11	-0.335%	-0.335%	-2.012%	-2.012%	1.25	10.72	10.58
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.08	102.54	-0.441%	-0.441%	-2.580%	-2.580%	1.65	16.41	16.14
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.06	106.72	-0.620%	-0.620%	-1.238%	-1.238%	1.81	20.90	20.53

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