

Irish Stock Exchange Daily Bond Index Report

Friday 5 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 05-Jan-2018	Previous Close Value 04-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.60	115.57	0.029%	-0.18%	-0.18%	-0.18%	15.60%	4.04	4.04	0.18
All Bond Index (Return)	203.88	203.81	0.037%	-0.12%	-0.12%	-0.12%	103.88%	4.04	4.04	0.18
Under 3 Bond Index (Clean)	85.27	85.27	-0.004%	-0.11%	-0.11%	-0.11%	-14.74%	1.77	1.78	-0.50
Under 3 Bond Index (Return)	143.06	143.05	0.008%	-0.03%	-0.03%	-0.03%	43.06%	1.77	1.78	-0.50
Under 5 Bond Index (Clean)	98.58	98.57	0.005%	-0.11%	-0.11%	-0.11%	-1.42%	2.28	2.28	-0.33
Under 5 Bond Index (Return)	168.69	168.67	0.015%	-0.04%	-0.04%	-0.04%	68.69%	2.28	2.28	-0.33
Under 10 Bond Index (Clean)	110.51	110.48	0.029%	-0.12%	-0.12%	-0.12%	10.51%	4.04	4.04	0.18
Under 10 Bond Index (Return)	190.90	190.83	0.037%	-0.05%	-0.05%	-0.05%	90.90%	4.04	4.04	0.18
5 Plus Bond Index (Clean)	131.16	131.08	0.057%	-0.24%	-0.24%	-0.24%	31.16%	6.25	6.22	0.42
5 Plus Bond Index (Return)	232.39	232.24	0.064%	-0.18%	-0.18%	-0.18%	132.39%	6.25	6.22	0.42
10 Plus Bond Index (Clean)		140.88								
10 Plus Bond Index (Return)		259.20								

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
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.97	1.55	235	116.52	0.00	9,342	10,740	10884
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.14	1.10	235	104.24	0.00	4,686	4,833	4884
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.37	1.76	321	107.13	0.00	7,904	8,328	8467
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	103.94	0.97	79	104.91	0.00	8,835	9,183	9269
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.15	2.42	201	109.57	0.00	7,235	7,752	7927
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.45	1.28	79	112.73	0.00	6,110	6,809	6887
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.49	3.23	262	114.72	0.00	10,870	12,119	12470
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.25	1.08	79	116.33	0.00	7,573	8,728	8810
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.65	296	104.47	0.00	6,828	7,088	7133
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.83	0.00	86	99.83	0.00	4,000	3,993	3993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.81	3.11	291	122.92	0.00	6,308	7,558	7754
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.29	2.73	293	122.02	0.00	8,031	9,580	9799
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.03	4.41	298	139.44	0.00	11,490	15,515	16022
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.96	0.64	235	103.60	0.00	11,319	11,654	11727
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.71	0.00	0	99.71	0.00	4,000		

Irish Stock Exchange Daily Bond Index Report

Friday 5 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 05-Jan-2018	Previous Index Price 04-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.97	114.87	0.087%	-0.523%	-0.523%	-0.523%	1.10	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.14	103.15	-0.007%	-0.563%	-0.563%	-0.563%	1.51	16.52	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.37	105.37	-0.005%	-0.284%	-0.284%	-0.284%	1.75	21.01	20.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	103.94	103.94	-0.003%	-0.099%	-0.099%	-0.099%	-0.57	0.77	0.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.15	107.16	-0.008%	-0.101%	-0.101%	-0.101%	-0.54	1.40	1.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.45	111.46	-0.008%	-0.118%	-0.118%	-0.118%	-0.51	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	111.49	111.49	-0.002%	-0.111%	-0.111%	-0.111%	-0.52	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.25	115.24	0.003%	-0.133%	-0.133%	-0.133%	-0.45	2.64	2.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.78	0.038%	-0.096%	-0.096%	-0.096%	-0.11	4.10	4.11
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.79	0.043%	-0.052%	-0.052%	-0.052%	0.04	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.81	119.78	0.029%	-0.128%	-0.128%	-0.128%	0.08	4.72	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.29	119.23	0.049%	-0.195%	-0.195%	-0.195%	0.25	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.03	134.97	0.044%	-0.218%	-0.218%	-0.218%	0.43	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.96	102.86	0.100%	0.026%	0.026%	0.026%	0.64	8.00	7.95

Return Price Performance			Index Price 05-Jan-2018	Previous Index Price 04-Jan-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.52	116.41	0.091%	-0.477%	-0.477%	-0.477%	1.10	10.81	10.69
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.24	104.24	-0.002%	-0.525%	-0.525%	-0.525%	1.51	16.52	16.28
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.13	107.13	0.001%	-0.243%	-0.243%	-0.243%	1.75	21.01	20.65
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.91	104.90	0.009%	-0.016%	-0.016%	-0.016%	-0.57	0.77	0.78
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.57	109.57	0.003%	-0.021%	-0.021%	-0.021%	-0.54	1.40	1.41
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.73	112.72	0.006%	-0.016%	-0.016%	-0.016%	-0.51	1.72	1.73
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.71	0.009%	-0.033%	-0.033%	-0.033%	-0.52	2.15	2.16
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.33	116.31	0.015%	-0.050%	-0.050%	-0.050%	-0.45	2.64	2.66
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.43	0.039%	-0.080%	-0.080%	-0.080%	-0.11	4.10	4.11
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.79	0.043%	-0.052%	-0.052%	-0.052%	0.04	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.92	122.88	0.037%	-0.063%	-0.063%	-0.063%	0.08	4.72	4.71
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.02	121.95	0.056%	-0.137%	-0.137%	-0.137%	0.25	5.60	5.59
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.44	139.36	0.054%	-0.137%	-0.137%	-0.137%	0.43	6.10	6.07
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	103.50	0.102%	0.044%	0.044%	0.044%	0.64	8.00	7.95