

Irish Stock Exchange Daily Bond Index Report

Monday 22 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 22-Jan-2018	Previous Close Value 19-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.26	115.33	-0.055%	-0.48%	-0.48%	-0.48%	15.26%	6.34	6.29	0.85
All Bond Index (Return)	203.62	203.68	-0.031%	-0.25%	-0.25%	-0.25%	103.62%	6.34	6.29	0.85
Under 3 Bond Index (Clean)	85.06	85.08	-0.018%	-0.35%	-0.35%	-0.35%	-14.94%	1.72	1.73	-0.48
Under 3 Bond Index (Return)	143.02	142.99	0.018%	-0.06%	-0.06%	-0.06%	43.02%	1.72	1.73	-0.48
Under 5 Bond Index (Clean)	98.38	98.40	-0.022%	-0.31%	-0.31%	-0.31%	-1.62%	2.23	2.24	-0.32
Under 5 Bond Index (Return)	168.63	168.62	0.007%	-0.07%	-0.07%	-0.07%	68.63%	2.23	2.24	-0.32
Under 10 Bond Index (Clean)	110.24	110.28	-0.039%	-0.37%	-0.37%	-0.37%	10.24%	4.01	4.00	0.21
Under 10 Bond Index (Return)	190.72	190.74	-0.012%	-0.15%	-0.15%	-0.15%	90.72%	4.01	4.00	0.21
5 Plus Bond Index (Clean)	130.67	130.77	-0.081%	-0.61%	-0.61%	-0.61%	30.67%	9.47	9.37	1.06
5 Plus Bond Index (Return)	231.90	232.04	-0.060%	-0.39%	-0.39%	-0.39%	131.90%	9.47	9.37	1.06
10 Plus Bond Index (Clean)	140.26	140.43	-0.117%	-0.92%	-0.92%	-0.92%	40.26%	14.71	14.50	1.47
10 Plus Bond Index (Return)	258.63	258.89	-0.100%	-0.66%	-0.66%	-0.66%	158.63%	14.71	14.50	1.47

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	103.70	1.18	96	104.88	0.00	8,835	9,162	9266
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.92	2.63	218	109.55	0.00	7,210	7,709	7899
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.16	1.55	96	112.71	0.00	6,110	6,791	6886
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.23	3.44	279	114.67	0.00	10,825	12,041	12414
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.96	1.32	96	116.28	0.00	7,351	8,451	8548
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.74	0.69	313	104.43	0.00	6,828	7,083	7130
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.76	0.00	103	99.76	0.00	4,000	3,990	3990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.61	3.29	308	122.91	0.00	6,383	7,635	7846
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.01	2.89	310	121.90	0.00	8,031	9,558	9789
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.58	4.66	315	139.24	0.00	11,490	15,464	15999
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.54	0.69	252	103.23	0.00	11,319	11,606	11684
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.19	0.03	12	99.22	0.00	4,000	3,968	3969
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.57	1.66	252	116.23	0.00	9,357	10,720	10875
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.46	1.17	252	103.63	0.00	4,716	4,831	4887
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.84	1.85	338	106.69	0.00	8,024	8,412	8561

Irish Stock Exchange Daily Bond Index Report

Monday 22 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 22-Jan-2018	Previous Index Price 19-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	103.70	103.72	-0.027%	-0.332%	-0.332%	-0.332%	-0.53	0.73	0.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.92	106.93	-0.011%	-0.312%	-0.312%	-0.312%	-0.52	1.36	1.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.16	111.17	-0.011%	-0.382%	-0.382%	-0.382%	-0.50	1.68	1.69
IE0034074488	3407448	4.5 Treas Bnd 2020	111.23	111.26	-0.022%	-0.342%	-0.342%	-0.342%	-0.50	2.11	2.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.96	114.98	-0.012%	-0.378%	-0.378%	-0.378%	-0.43	2.60	2.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.78	-0.042%	-0.172%	-0.172%	-0.172%	-0.10	4.06	4.06
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.81	-0.046%	-0.118%	-0.118%	-0.118%	0.05	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.61	119.69	-0.060%	-0.293%	-0.293%	-0.293%	0.08	4.68	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.01	119.08	-0.063%	-0.429%	-0.429%	-0.429%	0.28	5.56	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.58	134.67	-0.067%	-0.551%	-0.551%	-0.551%	0.46	6.06	6.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	102.58	-0.042%	-0.381%	-0.381%	-0.381%	0.68	7.96	7.91
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.19	99.25	-0.057%	-0.381%	-0.381%	-0.381%	0.98	9.88	9.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	114.70	-0.112%	-0.867%	-0.867%	-0.867%	1.13	10.76	10.64
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.46	102.57	-0.105%	-1.222%	-1.222%	-1.222%	1.55	16.47	16.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.84	105.01	-0.156%	-0.783%	-0.783%	-0.783%	1.77	20.95	20.59

Return Price Performance			Index Price 22-Jan-2018	Previous Index Price 19-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	104.88	104.87	0.009%	-0.047%	-0.047%	-0.047%	-0.53	0.73	0.73
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.53	0.022%	-0.041%	-0.041%	-0.041%	-0.52	1.36	1.36
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.71	112.67	0.033%	-0.033%	-0.033%	-0.033%	-0.50	1.68	1.69
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.66	0.011%	-0.075%	-0.075%	-0.075%	-0.50	2.11	2.12
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.28	116.25	0.023%	-0.092%	-0.092%	-0.092%	-0.43	2.60	2.61
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.46	-0.035%	-0.121%	-0.121%	-0.121%	-0.10	4.06	4.06
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.76	99.81	-0.046%	-0.118%	-0.118%	-0.118%	0.05	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.91	122.95	-0.033%	-0.076%	-0.076%	-0.076%	0.08	4.68	4.67
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.90	121.94	-0.039%	-0.237%	-0.237%	-0.237%	0.28	5.56	5.55
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.24	139.29	-0.033%	-0.279%	-0.279%	-0.279%	0.46	6.06	6.03
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.23	103.27	-0.034%	-0.316%	-0.316%	-0.316%	0.68	7.96	7.91
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.22	99.27	-0.049%	-0.316%	-0.316%	-0.316%	0.98	9.88	9.78
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.23	116.34	-0.094%	-0.721%	-0.721%	-0.721%	1.13	10.76	10.64
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.63	103.73	-0.091%	-1.102%	-1.102%	-1.102%	1.55	16.47	16.22
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.69	106.84	-0.139%	-0.647%	-0.647%	-0.647%	1.77	20.95	20.59

Irish Stock Exchange Daily Bond Index Report

Monday 22 January, 2018

Irish  Stock Exchange

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie