

Irish Stock Exchange Daily Bond Index Report

Friday 26 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 26-Jan-2018	Previous Close Value 25-Jan-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	114.93	114.91	0.012%	-0.77%	-0.77%	-0.77%	14.93%	6.33	6.28	0.89
All Bond Index (Return)	203.10	203.06	0.020%	-0.51%	-0.51%	-0.51%	103.10%	6.33	6.28	0.89
Under 3 Bond Index (Clean)	84.91	84.95	-0.041%	-0.53%	-0.53%	-0.53%	-15.09%	1.71	1.71	-0.43
Under 3 Bond Index (Return)	142.83	142.87	-0.029%	-0.19%	-0.19%	-0.19%	42.83%	1.71	1.71	-0.43
Under 5 Bond Index (Clean)	98.15	98.21	-0.059%	-0.54%	-0.54%	-0.54%	-1.85%	2.22	2.22	-0.24
Under 5 Bond Index (Return)	168.31	168.39	-0.049%	-0.26%	-0.26%	-0.26%	68.31%	2.22	2.22	-0.24
Under 10 Bond Index (Clean)	109.83	109.93	-0.085%	-0.73%	-0.73%	-0.73%	9.83%	3.98	3.97	0.29
Under 10 Bond Index (Return)	190.09	190.23	-0.075%	-0.48%	-0.48%	-0.48%	90.09%	3.98	3.97	0.29
5 Plus Bond Index (Clean)	130.23	130.14	0.068%	-0.94%	-0.94%	-0.94%	30.23%	9.47	9.37	1.10
5 Plus Bond Index (Return)	231.20	231.03	0.072%	-0.70%	-0.70%	-0.70%	131.20%	9.47	9.37	1.10
10 Plus Bond Index (Clean)	140.25	139.74	0.359%	-0.93%	-0.93%	-0.93%	40.25%	14.72	14.51	1.48
10 Plus Bond Index (Return)	258.65	257.72	0.359%	-0.66%	-0.66%	-0.66%	158.65%	14.72	14.51	1.48

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	103.60	1.23	100	104.83	0.00	8,835	9,153	9262
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	106.80	2.68	222	109.47	0.00	7,210	7,700	7893
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	110.96	1.62	100	112.58	0.00	6,110	6,780	6878
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	110.98	3.49	283	114.47	0.00	10,825	12,014	12392
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	114.66	1.37	100	116.03	0.00	7,351	8,429	8529
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.30	0.70	317	103.99	0.00	6,828	7,053	7100
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.29	0.00	107	99.29	0.00	4,000	3,972	3972
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.01	3.33	312	122.34	0.00	6,383	7,597	7810
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.39	2.93	314	121.31	0.00	8,031	9,508	9742
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.82	4.72	319	138.53	0.00	11,490	15,376	15918
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.98	0.70	256	102.69	0.00	11,319	11,543	11623
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.63	0.04	16	98.67	0.00	4,000	3,945	3947
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.21	1.68	256	115.89	0.00	9,357	10,686	10843
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.36	1.19	256	103.55	0.00	4,716	4,827	4883
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.56	1.87	342	107.43	0.00	8,024	8,470	8620

Irish Stock Exchange Daily Bond Index Report

Friday 26 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 26-Jan-2018	Previous Index Price 25-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	103.60	103.61	-0.008%	-0.426%	-0.426%	-0.426%	-0.51	0.72	0.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	106.80	106.83	-0.028%	-0.429%	-0.429%	-0.429%	-0.49	1.34	1.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	110.96	111.00	-0.036%	-0.556%	-0.556%	-0.556%	-0.45	1.66	1.67
IE0034074488	3407448	4.5 Treas Bnd 2020	110.98	111.05	-0.057%	-0.566%	-0.566%	-0.566%	-0.43	2.10	2.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	114.66	114.74	-0.071%	-0.643%	-0.643%	-0.643%	-0.36	2.59	2.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.30	103.44	-0.134%	-0.599%	-0.599%	-0.599%	0.00	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.29	99.41	-0.126%	-0.592%	-0.592%	-0.592%	0.15	4.72	4.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.01	119.17	-0.133%	-0.796%	-0.796%	-0.796%	0.18	4.66	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.39	118.55	-0.136%	-0.950%	-0.950%	-0.950%	0.36	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.82	133.98	-0.119%	-1.115%	-1.115%	-1.115%	0.54	6.04	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.98	102.07	-0.086%	-0.922%	-0.922%	-0.922%	0.75	7.94	7.89
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.63	98.59	0.048%				1.04	9.86	9.76
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.21	114.07	0.120%	-1.183%	-1.183%	-1.183%	1.15	10.74	10.62
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.36	102.04	0.308%	-1.319%	-1.319%	-1.319%	1.56	16.45	16.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.56	104.68	0.838%	-0.105%	-0.105%	-0.105%	1.74	20.96	20.60

Return Price Performance			Index Price 26-Jan-2018	Previous Index Price 25-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	104.83	104.83	0.004%	-0.093%	-0.093%	-0.093%	-0.51	0.72	0.72
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.47	109.49	-0.016%	-0.111%	-0.111%	-0.111%	-0.49	1.34	1.35
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.58	112.60	-0.021%	-0.148%	-0.148%	-0.148%	-0.45	1.66	1.67
IE0034074488	3407448	4.5 Treas Bnd 2020	114.47	114.52	-0.045%	-0.250%	-0.250%	-0.250%	-0.43	2.10	2.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	116.09	-0.058%	-0.308%	-0.308%	-0.308%	-0.36	2.59	2.60
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	104.13	-0.132%	-0.536%	-0.536%	-0.536%	0.00	4.04	4.04
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.29	99.41	-0.126%	-0.592%	-0.592%	-0.592%	0.15	4.72	4.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.34	122.49	-0.121%	-0.533%	-0.533%	-0.533%	0.18	4.66	4.65
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.31	121.46	-0.125%	-0.716%	-0.716%	-0.716%	0.36	5.54	5.52
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.53	138.68	-0.105%	-0.784%	-0.784%	-0.784%	0.54	6.04	6.00
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.77	-0.084%	-0.843%	-0.843%	-0.843%	0.75	7.94	7.89
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	98.67	98.62	0.050%				1.04	9.86	9.76
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.89	115.75	0.124%	-1.010%	-1.010%	-1.010%	1.15	10.74	10.62
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.55	103.23	0.308%	-1.181%	-1.181%	-1.181%	1.56	16.45	16.20
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	106.55	0.829%	0.040%	0.040%	0.040%	1.74	20.96	20.60

Irish Stock Exchange Daily Bond Index Report

Friday 26 January, 2018

Irish  Stock Exchange

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