

Irish Stock Exchange Daily Bond Index Report

Monday 18 December, 2017

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 18-Dec-2017	Previous Close Value 15-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.94	116.88	0.053%	0.52%	0.83%	-1.58%	16.94%	6.37	6.33	0.66
All Bond Index (Return)	205.90	205.74	0.077%	0.66%	1.47%	1.57%	105.90%	6.37	6.33	0.66
Under 3 Bond Index (Clean)	85.64	85.69	-0.053%	-0.15%	-0.80%	-4.42%	-14.36%	1.82	1.84	-0.60
Under 3 Bond Index (Return)	143.38	143.40	-0.017%	0.06%	0.15%	-0.23%	43.38%	1.82	1.84	-0.60
Under 5 Bond Index (Clean)	99.04	99.10	-0.058%	-0.12%	-0.60%	-3.89%	-0.96%	2.33	2.34	-0.44
Under 5 Bond Index (Return)	169.18	169.23	-0.027%	0.06%	0.19%	-0.14%	69.18%	2.33	2.34	-0.44
Under 10 Bond Index (Clean)	111.33	111.37	-0.031%	0.12%	-0.04%	-2.58%	11.33%	4.11	4.11	0.05
Under 10 Bond Index (Return)	191.99	191.99	-0.004%	0.28%	0.67%	0.75%	91.99%	4.11	4.11	0.05
5 Plus Bond Index (Clean)	133.38	133.19	0.143%	1.04%	1.97%	0.55%	33.38%	9.61	9.53	0.87
5 Plus Bond Index (Return)	235.98	235.60	0.160%	1.14%	2.49%	3.18%	135.98%	9.61	9.53	0.87
10 Plus Bond Index (Clean)	144.97	144.39	0.402%	2.18%	4.59%	2.16%	44.97%	15.68	15.47	1.32
10 Plus Bond Index (Return)	266.39	265.30	0.412%	2.24%	4.97%	4.49%	166.39%	15.68	15.47	1.32

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	104.25	0.75	61	105.00	0.00	8,835	9,211	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.55	2.21	183	109.75	0.00	7,235	7,781	7941
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.97	0.99	61	112.95	0.00	6,110	6,841	6901
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.02	3.01	244	115.03	0.00	10,870	12,177	12504
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.90	0.84	61	116.74	0.00	7,573	8,778	8841
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.43	0.61	278	105.04	0.00	6,828	7,130	7172
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.49	0.00	68	100.49	0.00	4,000	4,020	4020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.79	2.92	273	123.71	0.00	6,308	7,620	7804
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.51	2.56	275	123.07	0.00	8,031	9,678	9884
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.59	4.14	280	140.73	0.00	11,490	15,695	16171
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.19	0.60	217	104.79	0.00	11,319	11,793	11860
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.46	1.43	217	118.88	0.00	9,342	10,972	11106
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	106.24	1.01	217	107.25	0.00	4,686	4,978	5025
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.27	1.66	303	110.93	0.00	7,904	8,636	8767

Irish Stock Exchange Daily Bond Index Report

Monday 18 December, 2017

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 18-Dec-2017	Previous Index Price 15-Dec-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.25	104.28	-0.026%	-0.198%	-0.957%	-4.483%	-0.61	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.55	107.59	-0.039%	-0.167%	-0.865%	-4.253%	-0.61	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.97	112.02	-0.052%	-0.240%	-1.025%	-5.254%	-0.59	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	112.02	112.09	-0.063%	-0.052%	-0.582%	-3.794%	-0.61	2.21	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.90	115.99	-0.078%	-0.152%	-0.588%	-4.157%	-0.56	2.70	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.50	-0.071%	-0.012%	0.104%	-0.455%	-0.24	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.57	-0.082%	0.086%			-0.10	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.79	120.86	-0.057%	0.113%	-0.244%	-2.442%	-0.06	4.77	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.51	120.54	-0.026%	0.324%	0.227%	-1.010%	0.10	5.66	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.59	136.60	-0.004%	0.471%	0.547%	-1.621%	0.28	6.16	6.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.19	104.12	0.067%	0.658%	1.839%	1.766%	0.49	8.06	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.46	117.18	0.233%	1.342%	2.932%	1.738%	0.91	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.24	105.79	0.425%	2.445%	5.335%		1.33	16.63	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.27	108.61	0.603%	3.093%	6.350%	1.579%	1.58	21.20	20.87

Return Price Performance			Index Price 18-Dec-2017	Previous Index Price 15-Dec-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.00	104.99	0.010%	0.014%	-4.128%	-4.581%	-0.61	0.83	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.76	-0.005%	0.034%	0.024%	-4.292%	-0.61	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	112.96	-0.009%	0.019%	-4.858%	-5.365%	-0.59	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	115.03	115.06	-0.030%	0.143%	0.288%	-3.817%	-0.61	2.21	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.74	116.79	-0.042%	0.061%	-3.782%	-4.257%	-0.56	2.70	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.04	105.11	-0.065%	0.025%	0.270%	-0.478%	-0.24	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.57	-0.082%	0.086%			-0.10	4.83	4.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.71	123.74	-0.029%	0.266%	0.454%	-2.485%	-0.06	4.77	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.07	123.07	-0.002%	0.455%	0.835%	-1.077%	0.10	5.66	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.73	140.70	0.028%	0.648%	1.388%	-1.697%	0.28	6.16	6.14
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.79	104.71	0.075%	0.703%	2.046%	1.724%	0.49	8.06	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.88	118.59	0.247%	1.428%	3.367%	1.648%	0.91	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	107.25	106.78	0.435%	2.504%	5.669%		1.33	16.63	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.93	110.26	0.609%	3.139%	6.697%	1.489%	1.58	21.20	20.87