

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 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 27-Dec-2017	Previous Close Value 22-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.07	116.07	0.000%	-0.22%	0.08%	-2.31%	16.07%	6.30	6.26	0.76
All Bond Index (Return)	204.55	204.47	0.041%	0.00%	0.80%	0.91%	104.55%	6.30	6.26	0.76
Under 3 Bond Index (Clean)	85.47	85.47	0.000%	-0.35%	-1.00%	-4.61%	-14.54%	1.80	1.81	-0.54
Under 3 Bond Index (Return)	143.24	143.16	0.059%	-0.03%	0.05%	-0.33%	43.24%	1.80	1.81	-0.54
Under 5 Bond Index (Clean)	98.80	98.80	0.000%	-0.36%	-0.84%	-4.13%	-1.20%	2.31	2.32	-0.38
Under 5 Bond Index (Return)	168.92	168.84	0.049%	-0.09%	0.03%	-0.29%	68.92%	2.31	2.32	-0.38
Under 10 Bond Index (Clean)	110.82	110.82	0.000%	-0.33%	-0.50%	-3.02%	10.82%	4.08	4.07	0.14
Under 10 Bond Index (Return)	191.27	191.19	0.044%	-0.09%	0.29%	0.38%	91.27%	4.08	4.07	0.14
5 Plus Bond Index (Clean)	131.87	131.87	0.000%	-0.11%	0.81%	-0.59%	31.87%	9.54	9.44	0.98
5 Plus Bond Index (Return)	233.48	233.40	0.033%	0.07%	1.41%	2.09%	133.48%	9.54	9.44	0.98
10 Plus Bond Index (Clean)	142.24	142.24	0.000%	0.25%	2.62%	0.24%	42.24%	15.58	15.36	1.44
10 Plus Bond Index (Return)	261.55	261.48	0.026%	0.38%	3.07%	2.60%	161.55%	15.58	15.36	1.44

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	104.15	0.86	70	105.01	0.00	8,835	9,202	9278
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.36	2.32	192	109.67	0.00	7,235	7,767	7935
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.72	1.13	70	112.85	0.00	6,110	6,826	6895
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.76	3.12	253	114.88	0.00	10,870	12,148	12487
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.57	0.96	70	116.53	0.00	7,573	8,753	8825
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.03	0.63	287	104.66	0.00	6,828	7,103	7146
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	77	100.05	0.00	4,000	4,002	4002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.16	3.01	282	123.17	0.00	6,308	7,580	7770
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	2.65	284	122.38	0.00	8,031	9,616	9828
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.61	4.28	289	139.89	0.00	11,490	15,582	16074
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.62	226	103.84	0.00	11,319	11,683	11754
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.94	1.49	226	117.42	0.00	9,342	10,830	10969
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.22	1.05	226	105.27	0.00	4,686	4,883	4932
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	1.71	312	108.11	0.00	7,904	8,409	8545

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Bond Index Constituent

Clean Price Performance			Index Price 27-Dec-2017	Previous Index Price 22-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	104.15	104.15	0.000%	-0.297%	-1.055%	-4.577%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.36	107.36	0.000%	-0.344%	-1.041%	-4.423%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.72	111.72	0.000%	-0.462%	-1.246%	-5.465%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	111.76	111.76	0.000%	-0.283%	-0.812%	-4.016%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.57	115.57	0.000%	-0.436%	-0.871%	-4.430%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.03	0.000%	-0.394%	-0.279%	-0.835%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.05	0.000%	-0.355%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.16	120.16	0.000%	-0.413%	-0.768%	-2.954%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	119.74	0.000%	-0.320%	-0.416%	-1.645%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.61	135.61	0.000%	-0.250%	-0.174%	-2.327%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.22	0.000%	-0.278%	0.891%	0.819%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	115.94	0.000%	0.028%	1.598%	0.420%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.22	104.22	0.000%	0.498%	3.332%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	106.40	0.000%	0.385%	3.556%	-1.090%	1.70	21.08	20.73

Return Price Performance			Index Price 27-Dec-2017	Previous Index Price 22-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	105.01	104.95	0.059%	0.022%	-4.121%	-4.574%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.67	109.61	0.056%	-0.041%	-0.051%	-4.364%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.85	112.77	0.072%	-0.072%	-4.944%	-5.451%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.88	114.82	0.054%	0.014%	0.159%	-3.941%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.53	116.46	0.059%	-0.117%	-3.953%	-4.427%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.66	104.65	0.011%	-0.336%	-0.092%	-0.837%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.05	0.000%	-0.355%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.17	123.12	0.044%	-0.170%	0.017%	-2.909%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.38	122.34	0.038%	-0.109%	0.270%	-1.632%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.89	139.81	0.053%	0.042%	0.777%	-2.288%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	103.83	0.013%	-0.206%	1.126%	0.807%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.42	117.39	0.028%	0.180%	2.095%	0.398%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.27	105.25	0.022%	0.613%	3.719%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.11	108.08	0.025%	0.516%	3.983%	-1.092%	1.70	21.08	20.73