

Irish Stock Exchange Weekly Bond Index Report

Friday 22 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 22-Dec-2017	Week to Date 15-Dec-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.07	-0.69%	-0.22%	0.08%	-2.31%	16.07%	6.30	6.26	0.76	
All Bond Index (Return)	204.47	-0.62%	-0.04%	0.76%	0.86%	104.47%	6.30	6.26	0.76	
Under 3 Bond Index (Clean)	85.47	-0.26%	-0.35%	-1.00%	-4.61%	-14.54%	1.80	1.81	-0.54	
Under 3 Bond Index (Return)	143.16	-0.17%	-0.09%	0.00%	-0.38%	43.16%	1.80	1.81	-0.54	
Under 5 Bond Index (Clean)	98.80	-0.30%	-0.36%	-0.84%	-4.13%	-1.20%	2.31	2.32	-0.38	
Under 5 Bond Index (Return)	168.84	-0.23%	-0.14%	-0.02%	-0.34%	68.84%	2.31	2.32	-0.38	
Under 10 Bond Index (Clean)	110.82	-0.49%	-0.33%	-0.50%	-3.02%	10.82%	4.08	4.07	0.14	
Under 10 Bond Index (Return)	191.19	-0.42%	-0.14%	0.25%	0.33%	91.19%	4.08	4.07	0.14	
5 Plus Bond Index (Clean)	131.87	-0.99%	-0.11%	0.81%	-0.59%	31.87%	9.54	9.44	0.98	
5 Plus Bond Index (Return)	233.40	-0.93%	0.04%	1.37%	2.05%	133.40%	9.54	9.44	0.98	
10 Plus Bond Index (Clean)	142.24	-1.49%	0.25%	2.62%	0.24%	42.24%	15.58	15.36	1.44	
10 Plus Bond Index (Return)	261.48	-1.44%	0.36%	3.04%	2.57%	161.48%	15.58	15.36	1.44	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.15	0.80	65	104.95	0.00	8,835	9,202	9272
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.36	2.25	187	109.61	0.00	7,235	7,767	7930
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.72	1.05	65	112.77	0.00	6,110	6,826	6890
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.76	3.06	248	114.82	0.00	10,870	12,148	12481
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.57	0.89	65	116.46	0.00	7,573	8,753	8820
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.03	0.62	282	104.65	0.00	6,828	7,103	7145
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	72	100.05	0.00	4,000	4,002	4002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.16	2.96	277	123.12	0.00	6,308	7,580	7767
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.74	2.60	279	122.34	0.00	8,031	9,616	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.61	4.20	284	139.81	0.00	11,490	15,582	16065
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.61	221	103.83	0.00	11,319	11,683	11752
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.94	1.45	221	117.39	0.00	9,342	10,830	10966
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.22	1.03	221	105.25	0.00	4,686	4,883	4931
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	1.68	307	108.08	0.00	7,904	8,409	8542

Irish Stock Exchange Weekly Bond Index Report

Friday 22 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Dec-2017	Week to Date 15-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.15	-0.12%	-0.30%	-1.05%	-4.58%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.36	-0.22%	-0.34%	-1.04%	-4.42%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.72	-0.27%	-0.46%	-1.25%	-5.46%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	111.76	-0.29%	-0.28%	-0.81%	-4.02%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.57	-0.36%	-0.44%	-0.87%	-4.43%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	-0.45%	-0.39%	-0.28%	-0.84%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	-0.52%	-0.35%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.16	-0.58%	-0.41%	-0.77%	-2.95%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.74	-0.67%	-0.32%	-0.42%	-1.64%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.61	-0.72%	-0.25%	-0.17%	-2.33%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	-0.86%	-0.28%	0.89%	0.82%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	-1.07%	0.03%	1.60%	0.42%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.22	-1.48%	0.50%	3.33%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	-2.04%	0.38%	3.56%	-1.09%	1.70	21.08	20.73

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Dec-2017	Week to Date 15-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.95	-0.04%	-0.04%	-4.18%	-4.63%	-0.62	0.81	0.81
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.61	-0.13%	-0.10%	-0.11%	-4.42%	-0.56	1.43	1.44
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.77	-0.17%	-0.14%	-5.01%	-5.52%	-0.54	1.75	1.76
IE0034074488	3407448	4.5 Treas Bnd 2020	114.82	-0.21%	-0.04%	0.10%	-3.99%	-0.56	2.19	2.20
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	-0.28%	-0.18%	-4.01%	-4.48%	-0.50	2.68	2.69
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	-0.44%	-0.35%	-0.10%	-0.85%	-0.15	4.13	4.14
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	-0.52%	-0.35%			-0.01	4.81	4.81
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.12	-0.51%	-0.21%	-0.03%	-2.95%	0.04	4.75	4.75
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.34	-0.60%	-0.15%	0.23%	-1.67%	0.20	5.64	5.63
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.81	-0.63%	-0.01%	0.72%	-2.34%	0.38	6.13	6.11
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	-0.84%	-0.22%	1.11%	0.79%	0.60	8.04	7.99
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.39	-1.01%	0.15%	2.07%	0.37%	1.02	10.85	10.74
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.25	-1.44%	0.59%	3.70%		1.45	16.57	16.34
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.08	-1.97%	0.49%	3.96%	-1.12%	1.70	21.08	20.73