

Irish Stock Exchange Weekly Bond Index Report

Friday 29 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 29-Dec-2017	Week to Date 22-Dec-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	115.82	-0.22%	-0.45%	-0.14%	-2.53%	15.82%	6.28	6.23	0.79	
All Bond Index (Return)	204.13	-0.16%	-0.20%	0.60%	0.70%	104.13%	6.28	6.23	0.79	
Under 3 Bond Index (Clean)	85.36	-0.12%	-0.47%	-1.12%	-4.73%	-14.64%	1.79	1.79	-0.52	
Under 3 Bond Index (Return)	143.10	-0.04%	-0.13%	-0.04%	-0.42%	43.10%	1.79	1.79	-0.52	
Under 5 Bond Index (Clean)	98.68	-0.12%	-0.48%	-0.96%	-4.25%	-1.32%	2.29	2.30	-0.35	
Under 5 Bond Index (Return)	168.75	-0.05%	-0.20%	-0.07%	-0.39%	68.75%	2.29	2.30	-0.35	
Under 10 Bond Index (Clean)	110.64	-0.16%	-0.50%	-0.66%	-3.18%	10.64%	4.06	4.05	0.17	
Under 10 Bond Index (Return)	191.00	-0.10%	-0.23%	0.15%	0.24%	91.00%	4.06	4.05	0.17	
5 Plus Bond Index (Clean)	131.47	-0.30%	-0.41%	0.50%	-0.90%	31.47%	9.51	9.41	1.01	
5 Plus Bond Index (Return)	232.82	-0.25%	-0.21%	1.12%	1.79%	132.82%	9.51	9.41	1.01	
10 Plus Bond Index (Clean)	141.56	-0.47%	-0.23%	2.13%	-0.24%	41.56%	15.54	15.32	1.47	
10 Plus Bond Index (Return)	260.36	-0.43%	-0.07%	2.60%	2.13%	160.36%	15.54	15.32	1.47	

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 O/S(m)	Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.04	0.89	72	104.93	0.00	8,835	9,192	9271
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.26	2.34	194	109.60	0.00	7,235	7,760	7929
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.58	1.16	72	112.74	0.00	6,110	6,818	6889
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.62	3.14	255	114.76	0.00	10,870	12,133	12474
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.40	0.99	72	116.39	0.00	7,573	8,739	8814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.92	0.63	289	104.55	0.00	6,828	7,095	7138
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.88	0.00	79	99.88	0.00	4,000	3,995	3995
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.97	3.04	284	123.00	0.00	6,308	7,568	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.52	2.66	286	122.19	0.00	8,031	9,599	9813
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.32	4.31	291	139.63	0.00	11,490	15,549	16044
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.93	0.63	228	103.56	0.00	11,319	11,651	11721
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.58	1.50	228	117.08	0.00	9,342	10,797	10937
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.73	1.06	228	104.79	0.00	4,686	4,860	4910
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.67	1.72	314	107.39	0.00	7,904	8,352	8488

Irish Stock Exchange Weekly Bond Index Report

Friday 29 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 29-Dec-2017	Week to Date 22-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.04	-0.10%	-0.40%	-1.16%	-4.68%	-0.59	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.26	-0.09%	-0.44%	-1.13%	-4.51%	-0.55	1.42	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.58	-0.12%	-0.58%	-1.37%	-5.58%	-0.52	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	111.62	-0.13%	-0.41%	-0.94%	-4.14%	-0.53	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.40	-0.15%	-0.59%	-1.02%	-4.57%	-0.47	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	-0.11%	-0.50%	-0.39%	-0.94%	-0.13	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	-0.17%	-0.52%			0.03	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.97	-0.16%	-0.57%	-0.93%	-3.11%	0.06	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.52	-0.18%	-0.50%	-0.59%	-1.82%	0.23	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.32	-0.21%	-0.46%	-0.39%	-2.53%	0.40	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.93	-0.28%	-0.56%	0.61%	0.54%	0.64	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.58	-0.31%	-0.28%	1.28%	0.11%	1.05	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.73	-0.47%	0.02%	2.84%		1.48	16.55	16.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.67	-0.68%	-0.30%	2.85%	-1.77%	1.74	21.04	20.68

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 29-Dec-2017	Week to Date 22-Dec-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.93	-0.02%	-0.06%	-4.20%	-4.65%	-0.59	0.79	0.79
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.60	-0.01%	-0.11%	-0.12%	-4.43%	-0.55	1.42	1.42
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.74	-0.02%	-0.16%	-5.03%	-5.54%	-0.52	1.74	1.75
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	-0.05%	-0.09%	0.05%	-4.04%	-0.53	2.17	2.18
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.39	-0.07%	-0.24%	-4.07%	-4.55%	-0.47	2.66	2.67
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	-0.09%	-0.44%	-0.19%	-0.94%	-0.13	4.12	4.12
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	-0.17%	-0.52%			0.03	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.00	-0.10%	-0.31%	-0.12%	-3.04%	0.06	4.73	4.73
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.19	-0.12%	-0.27%	0.11%	-1.79%	0.23	5.62	5.61
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.63	-0.13%	-0.14%	0.59%	-2.47%	0.40	6.12	6.09
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.56	-0.26%	-0.48%	0.85%	0.53%	0.64	8.02	7.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.08	-0.27%	-0.12%	1.79%	0.10%	1.05	10.83	10.72
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.79	-0.44%	0.15%	3.24%		1.48	16.55	16.31
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.39	-0.64%	-0.15%	3.29%	-1.75%	1.74	21.04	20.68