

# Irish Stock Exchange Daily Bond Index Report

Wednesday 6 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 06-Dec-2017	Previous Close Value 05-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.10	116.76	0.289%	0.66%	0.97%	-1.44%	17.10%	6.39	6.35	0.65
All Bond Index (Return)	205.98	205.38	0.294%	0.70%	1.51%	1.61%	105.98%	6.39	6.35	0.65
Under 3 Bond Index (Clean)	85.80	85.78	0.017%	0.03%	-0.62%	-4.24%	-14.20%	1.86	1.87	-0.61
Under 3 Bond Index (Return)	143.44	143.40	0.028%	0.10%	0.19%	-0.19%	43.44%	1.86	1.87	-0.61
Under 5 Bond Index (Clean)	99.25	99.21	0.041%	0.09%	-0.39%	-3.70%	-0.75%	2.37	2.38	-0.47
Under 5 Bond Index (Return)	169.33	169.25	0.051%	0.15%	0.27%	-0.05%	69.33%	2.37	2.38	-0.47
Under 10 Bond Index (Clean)	111.59	111.44	0.137%	0.36%	0.20%	-2.35%	11.59%	4.14	4.14	0.02
Under 10 Bond Index (Return)	192.23	191.95	0.144%	0.41%	0.79%	0.88%	92.23%	4.14	4.14	0.02
5 Plus Bond Index (Clean)	133.50	132.85	0.492%	1.13%	2.06%	0.63%	33.50%	9.63	9.55	0.87
5 Plus Bond Index (Return)	235.99	234.84	0.490%	1.15%	2.49%	3.18%	135.99%	9.63	9.55	0.87
10 Plus Bond Index (Clean)	144.62	143.29	0.923%	1.93%	4.34%	1.91%	44.62%	15.71	15.50	1.33
10 Plus Bond Index (Return)	265.58	263.17	0.917%	1.93%	4.66%	4.18%	165.58%	15.71	15.50	1.33

## 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	104.42	0.60	49	105.03	0.00	8,835	9,226	9279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.75	2.06	171	109.81	0.00	7,235	7,795	7944
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.25	0.79	49	113.05	0.00	6,110	6,868	6916
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.19	2.86	232	115.05	0.00	10,870	12,195	12506
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.13	0.67	49	116.80	0.00	7,573	8,814	8865
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.73	0.58	266	105.32	0.00	6,828	7,151	7191
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.79	0.00	56	100.79	0.00	4,000	4,032	4032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	2.79	261	123.98	0.00	6,308	7,645	7821
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.91	2.45	263	123.36	0.00	8,031	9,710	9907
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.95	3.97	268	140.91	0.00	11,490	15,736	16192
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.39	0.56	205	104.95	0.00	11,319	11,815	11879
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.28	1.35	205	118.62	0.00	9,342	10,926	11052
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.76	0.96	205	106.72	0.00	4,686	4,955	5000
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.00	1.60	291	110.60	0.00	7,904	8,615	8742



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Dec-2017	Previous Index Price 05-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	104.42	104.43	-0.006%	-0.034%	-0.794%	-4.326%	-0.61	0.86	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.75	107.74	0.009%	0.016%	-0.683%	-4.077%	-0.63	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.25	112.25	0.003%	0.017%	-0.771%	-5.010%	-0.63	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	112.19	112.15	0.034%	0.104%	-0.428%	-3.644%	-0.61	2.24	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.13	116.09	0.035%	0.040%	-0.396%	-3.973%	-0.58	2.73	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.73	104.60	0.124%	0.279%	0.395%	-0.165%	-0.30	4.19	4.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.79	100.62	0.170%	0.384%			-0.16	4.86	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	120.95	0.193%	0.441%	0.083%	-2.123%	-0.10	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	120.58	0.275%	0.657%	0.560%	-0.681%	0.06	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.95	136.61	0.247%	0.733%	0.810%	-1.364%	0.26	6.19	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.39	104.08	0.299%	0.847%	2.030%	1.957%	0.47	8.09	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.28	116.58	0.597%	1.185%	2.773%	1.581%	0.92	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.76	104.75	0.960%	1.985%	4.861%		1.36	16.65	16.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.00	107.59	1.316%	2.845%	6.094%	1.334%	1.59	21.22	20.89

Return Price Performance			Index Price 06-Dec-2017	Previous Index Price 05-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	105.03	105.02	0.006%	0.036%	-4.107%	-4.560%	-0.61	0.86	0.87
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.81	109.78	0.020%	0.081%	0.071%	-4.247%	-0.63	1.49	1.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.03	0.017%	0.103%	-4.779%	-5.286%	-0.63	1.81	1.82
IE0034074488	3407448	4.5 Treas Bnd 2020	115.05	115.00	0.043%	0.165%	0.310%	-3.795%	-0.61	2.24	2.26
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.80	116.74	0.046%	0.111%	-3.735%	-4.210%	-0.58	2.73	2.75
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.32	105.18	0.125%	0.289%	0.536%	-0.214%	-0.30	4.19	4.20
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.79	100.62	0.170%	0.384%			-0.16	4.86	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.98	123.73	0.198%	0.483%	0.672%	-2.273%	-0.10	4.81	4.81
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.36	123.02	0.277%	0.690%	1.071%	-0.846%	0.06	5.70	5.69
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.91	140.56	0.251%	0.777%	1.517%	-1.571%	0.26	6.19	6.18
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.95	104.64	0.300%	0.859%	2.205%	1.882%	0.47	8.09	8.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.62	117.92	0.596%	1.206%	3.140%	1.425%	0.92	10.91	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.72	105.70	0.956%	1.994%	5.143%		1.36	16.65	16.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.60	109.18	1.302%	2.834%	6.381%	1.188%	1.59	21.22	20.89