

# Irish Stock Exchange Daily Bond Index Report

Monday 11 December, 2017

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## Bond Indices Performance

Index	Close Value 11-Dec-2017	Previous Close Value 08-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.98	117.00	-0.014%	0.56%	0.87%	-1.54%	16.98%	6.38	6.34	0.66
All Bond Index (Return)	205.86	205.84	0.010%	0.64%	1.45%	1.55%	105.86%	6.38	6.34	0.66
Under 3 Bond Index (Clean)	85.75	85.78	-0.043%	-0.03%	-0.68%	-4.30%	-14.26%	1.84	1.85	-0.61
Under 3 Bond Index (Return)	143.43	143.44	-0.007%	0.10%	0.19%	-0.19%	43.43%	1.84	1.85	-0.61
Under 5 Bond Index (Clean)	99.18	99.23	-0.049%	0.02%	-0.46%	-3.76%	-0.82%	2.35	2.36	-0.47
Under 5 Bond Index (Return)	169.30	169.33	-0.019%	0.13%	0.26%	-0.07%	69.30%	2.35	2.36	-0.47
Under 10 Bond Index (Clean)	111.49	111.55	-0.057%	0.26%	0.10%	-2.44%	11.49%	4.13	4.13	0.03
Under 10 Bond Index (Return)	192.13	192.19	-0.030%	0.36%	0.74%	0.83%	92.13%	4.13	4.13	0.03
5 Plus Bond Index (Clean)	133.33	133.31	0.014%	1.00%	1.93%	0.51%	33.33%	9.61	9.53	0.88
5 Plus Bond Index (Return)	235.77	235.69	0.034%	1.05%	2.40%	3.09%	135.77%	9.61	9.53	0.88
10 Plus Bond Index (Clean)	144.43	144.19	0.164%	1.80%	4.20%	1.78%	44.43%	15.68	15.47	1.34
10 Plus Bond Index (Return)	265.32	264.84	0.178%	1.83%	4.55%	4.07%	165.32%	15.68	15.47	1.34

## 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	104.34	0.67	54	105.00	0.00	8,835	9,218	9277
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.67	2.12	176	109.79	0.00	7,235	7,790	7943
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.16	0.87	54	113.03	0.00	6,110	6,853	6906
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.16	2.92	237	115.08	0.00	10,870	12,191	12509
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.06	0.74	54	116.80	0.00	7,573	8,790	8846
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.65	0.59	271	105.24	0.00	6,828	7,145	7185
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.68	0.00	61	100.68	0.00	4,000	4,027	4027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.04	2.84	266	123.89	0.00	6,308	7,636	7815
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.75	2.50	268	123.25	0.00	8,031	9,697	9898
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.78	4.04	273	140.81	0.00	11,490	15,716	16180
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.25	0.58	210	104.82	0.00	11,319	11,800	11865
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	117.24	1.38	210	118.62	0.00	9,342	10,952	11081
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.68	0.98	210	106.66	0.00	4,686	4,951	4997
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.70	1.62	296	110.33	0.00	7,904	8,592	8720



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Dec-2017	Previous Index Price 08-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	104.34	104.38	-0.037%	-0.117%	-0.876%	-4.405%	-0.59	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.67	107.72	-0.041%	-0.053%	-0.751%	-4.143%	-0.63	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.16	112.22	-0.051%	-0.068%	-0.855%	-5.091%	-0.63	1.79	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	112.16	112.20	-0.043%	0.070%	-0.461%	-3.676%	-0.63	2.23	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.11	-0.043%	-0.014%	-0.450%	-4.025%	-0.58	2.72	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.72	-0.071%	0.195%	0.312%	-0.248%	-0.28	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.68	100.77	-0.082%	0.280%			-0.14	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.04	121.14	-0.082%	0.322%	-0.036%	-2.239%	-0.09	4.79	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	120.84	-0.074%	0.524%	0.427%	-0.812%	0.08	5.68	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.78	136.87	-0.068%	0.605%	0.682%	-1.489%	0.27	6.18	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.25	104.30	-0.054%	0.713%	1.894%	1.822%	0.48	8.08	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.24	117.13	0.086%	1.150%	2.738%	1.546%	0.92	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.68	105.48	0.186%	1.904%	4.779%		1.37	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.70	108.43	0.253%	2.563%	5.803%	1.056%	1.60	21.20	20.87

Return Price Performance			Index Price 11-Dec-2017	Previous Index Price 08-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	105.01	-0.002%	0.013%	-4.129%	-4.582%	-0.59	0.85	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.80	-0.006%	0.069%	0.059%	-4.258%	-0.63	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	113.04	-0.007%	0.090%	-4.790%	-5.298%	-0.63	1.79	1.81
IE0034074488	3407448	4.5 Treas Bnd 2020	115.08	115.09	-0.010%	0.187%	0.332%	-3.775%	-0.63	2.23	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.80	116.81	-0.008%	0.116%	-3.730%	-4.205%	-0.58	2.72	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.24	105.31	-0.064%	0.217%	0.463%	-0.286%	-0.28	4.18	4.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.68	100.77	-0.082%	0.280%			-0.14	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.89	123.95	-0.054%	0.409%	0.598%	-2.345%	-0.09	4.79	4.80
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.25	123.31	-0.049%	0.597%	0.978%	-0.936%	0.08	5.68	5.68
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.81	140.86	-0.035%	0.705%	1.445%	-1.641%	0.27	6.18	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.82	104.87	-0.046%	0.738%	2.082%	1.760%	0.48	8.08	8.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.62	118.50	0.102%	1.200%	3.134%	1.419%	0.92	10.90	10.80
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.66	106.45	0.197%	1.936%	5.084%		1.37	16.64	16.41
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.33	110.04	0.264%	2.581%	6.119%	0.940%	1.60	21.20	20.87