

# Irish Stock Exchange Daily Bond Index Report

Wednesday 13 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 13-Dec-2017	Previous Close Value 12-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.76	116.88	-0.108%	0.36%	0.67%	-1.74%	16.76%	6.36	6.32	0.68
All Bond Index (Return)	205.50	205.70	-0.098%	0.46%	1.27%	1.37%	105.50%	6.36	6.32	0.68
Under 3 Bond Index (Clean)	85.74	85.74	0.001%	-0.04%	-0.69%	-4.31%	-14.26%	1.84	1.85	-0.62
Under 3 Bond Index (Return)	143.45	143.43	0.013%	0.11%	0.20%	-0.18%	43.45%	1.84	1.85	-0.62
Under 5 Bond Index (Clean)	99.15	99.16	-0.007%	-0.01%	-0.49%	-3.79%	-0.85%	2.35	2.36	-0.46
Under 5 Bond Index (Return)	169.28	169.28	0.003%	0.12%	0.24%	-0.08%	69.28%	2.35	2.36	-0.46
Under 10 Bond Index (Clean)	111.37	111.42	-0.050%	0.15%	-0.01%	-2.55%	11.37%	4.12	4.12	0.05
Under 10 Bond Index (Return)	191.96	192.04	-0.041%	0.27%	0.65%	0.74%	91.96%	4.12	4.12	0.05
5 Plus Bond Index (Clean)	132.89	133.14	-0.189%	0.67%	1.59%	0.18%	32.89%	9.59	9.51	0.91
5 Plus Bond Index (Return)	235.04	235.47	-0.179%	0.74%	2.08%	2.77%	135.04%	9.59	9.51	0.91
10 Plus Bond Index (Clean)	143.63	144.12	-0.344%	1.23%	3.62%	1.22%	43.63%	15.65	15.44	1.38
10 Plus Bond Index (Return)	263.88	264.77	-0.335%	1.28%	3.99%	3.51%	163.88%	15.65	15.44	1.38

## 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	104.32	0.69	56	105.01	0.00	8,835	9,217	9278
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.63	2.15	178	109.78	0.00	7,235	7,787	7942
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.10	0.91	56	113.00	0.00	6,110	6,849	6904
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.16	2.95	239	115.11	0.00	10,870	12,192	12512
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.10	0.77	56	116.87	0.00	7,573	8,793	8851
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.52	0.60	273	105.12	0.00	6,828	7,137	7177
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.57	0.00	63	100.57	0.00	4,000	4,023	4023
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.87	2.86	268	123.73	0.00	6,308	7,625	7805
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.53	2.52	270	123.05	0.00	8,031	9,680	9882
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.51	4.07	275	140.58	0.00	11,490	15,686	16153
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.97	0.58	212	104.55	0.00	11,319	11,768	11834
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.82	1.39	212	118.22	0.00	9,342	10,913	11043
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.19	0.99	212	106.18	0.00	4,686	4,929	4975
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.76	1.63	298	109.39	0.00	7,904	8,517	8646



# Irish Stock Exchange Daily Bond Index Report

Wednesday 13 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			Index Price 13-Dec-2017	Previous Index Price 12-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	104.32	104.32	0.003%	-0.132%	-0.891%	-4.420%	-0.61	0.84	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.63	107.65	-0.020%	-0.089%	-0.787%	-4.178%	-0.62	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.10	112.13	-0.028%	-0.125%	-0.911%	-5.145%	-0.61	1.79	1.80
IE0034074488	3407448	4.5 Treas Bnd 2020	112.16	112.15	0.007%	0.074%	-0.457%	-3.672%	-0.64	2.22	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.06	0.034%	0.020%	-0.417%	-3.992%	-0.60	2.71	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.56	-0.037%	0.079%	0.196%	-0.363%	-0.26	4.17	4.18
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.61	-0.045%	0.165%			-0.12	4.84	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.87	120.96	-0.074%	0.176%	-0.182%	-2.381%	-0.06	4.79	4.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.53	120.65	-0.094%	0.343%	0.246%	-0.991%	0.11	5.68	5.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.51	136.65	-0.102%	0.411%	0.487%	-1.680%	0.30	6.17	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.97	104.11	-0.136%	0.442%	1.621%	1.548%	0.52	8.07	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.82	117.07	-0.208%	0.794%	2.376%	1.188%	0.96	10.89	10.79
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.19	105.53	-0.324%	1.433%	4.294%		1.39	16.63	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.76	108.33	-0.529%	1.669%	4.881%	0.176%	1.64	21.16	20.82

Return Price Performance			Index Price 13-Dec-2017	Previous Index Price 12-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	105.00	0.014%	0.021%	-4.121%	-4.574%	-0.61	0.84	0.85
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.79	-0.008%	0.056%	0.046%	-4.271%	-0.62	1.47	1.48
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	113.02	-0.013%	0.062%	-4.817%	-5.324%	-0.61	1.79	1.80
IE0034074488	3407448	4.5 Treas Bnd 2020	115.11	115.09	0.018%	0.212%	0.357%	-3.750%	-0.64	2.22	2.24
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.87	116.82	0.045%	0.172%	-3.675%	-4.151%	-0.60	2.71	2.73
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.12	105.16	-0.035%	0.106%	0.351%	-0.397%	-0.26	4.17	4.18
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.61	-0.045%	0.165%			-0.12	4.84	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.73	123.81	-0.063%	0.284%	0.473%	-2.466%	-0.06	4.79	4.79
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.05	123.15	-0.085%	0.435%	0.815%	-1.096%	0.11	5.68	5.67
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.58	140.70	-0.089%	0.537%	1.276%	-1.805%	0.30	6.17	6.16
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.55	104.69	-0.133%	0.475%	1.815%	1.494%	0.52	8.07	8.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.22	118.45	-0.200%	0.858%	2.786%	1.077%	0.96	10.89	10.79
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	106.18	106.51	-0.317%	1.478%	4.611%		1.39	16.63	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.39	109.96	-0.516%	1.711%	5.219%	0.083%	1.64	21.16	20.82