

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 December, 2017

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## Bond Indices Performance

Index	Close Value 14-Dec-2017	Previous Close Value 13-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.62	116.76	-0.120%	0.24%	0.55%	-1.85%	16.62%	6.35	6.30	0.70
All Bond Index (Return)	205.27	205.50	-0.110%	0.35%	1.16%	1.26%	105.27%	6.35	6.30	0.70
Under 3 Bond Index (Clean)	85.68	85.74	-0.068%	-0.11%	-0.75%	-4.38%	-14.32%	1.83	1.84	-0.60
Under 3 Bond Index (Return)	143.37	143.45	-0.055%	0.06%	0.15%	-0.23%	43.37%	1.83	1.84	-0.60
Under 5 Bond Index (Clean)	99.08	99.15	-0.075%	-0.08%	-0.57%	-3.86%	-0.92%	2.34	2.35	-0.45
Under 5 Bond Index (Return)	169.17	169.28	-0.064%	0.05%	0.18%	-0.15%	69.17%	2.34	2.35	-0.45
Under 10 Bond Index (Clean)	111.25	111.37	-0.105%	0.05%	-0.11%	-2.65%	11.25%	4.11	4.11	0.07
Under 10 Bond Index (Return)	191.78	191.96	-0.095%	0.17%	0.56%	0.64%	91.78%	4.11	4.11	0.07
5 Plus Bond Index (Clean)	132.68	132.89	-0.157%	0.51%	1.43%	0.02%	32.68%	9.58	9.49	0.92
5 Plus Bond Index (Return)	234.70	235.04	-0.147%	0.59%	1.93%	2.62%	134.70%	9.58	9.49	0.92
10 Plus Bond Index (Clean)	143.37	143.63	-0.182%	1.05%	3.43%	1.03%	43.37%	15.63	15.42	1.39
10 Plus Bond Index (Return)	263.43	263.88	-0.174%	1.10%	3.81%	3.33%	163.43%	15.63	15.42	1.39

## 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	104.28	0.70	57	104.99	0.00	8,835	9,213	9276
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.58	2.16	179	109.74	0.00	7,235	7,783	7939
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.02	0.92	57	112.94	0.00	6,110	6,844	6901
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.08	2.96	240	115.04	0.00	10,870	12,183	12505
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.97	0.78	57	116.75	0.00	7,573	8,783	8842
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.43	0.60	274	105.03	0.00	6,828	7,130	7171
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.46	0.00	64	100.46	0.00	4,000	4,018	4018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.71	2.87	269	123.58	0.00	6,308	7,615	7796
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.35	2.52	271	122.87	0.00	8,031	9,665	9868
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	4.08	276	140.40	0.00	11,490	15,663	16132
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.82	0.58	213	104.40	0.00	11,319	11,751	11817
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.67	1.40	213	118.07	0.00	9,342	10,899	11029
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.94	0.99	213	105.93	0.00	4,686	4,917	4963
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.53	1.64	299	109.17	0.00	7,904	8,499	8628



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Dec-2017	Previous Index Price 13-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	104.28	104.32	-0.037%	-0.169%	-0.928%	-4.456%	-0.61	0.83	0.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.58	107.63	-0.051%	-0.140%	-0.838%	-4.227%	-0.62	1.46	1.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.02	112.10	-0.066%	-0.191%	-0.977%	-5.208%	-0.60	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	112.08	112.16	-0.072%	0.002%	-0.529%	-3.742%	-0.63	2.21	2.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	116.10	-0.111%	-0.091%	-0.527%	-4.099%	-0.58	2.70	2.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.52	-0.095%	-0.015%	0.101%	-0.458%	-0.24	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.46	100.57	-0.111%	0.054%			-0.09	4.83	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.71	120.87	-0.132%	0.043%	-0.314%	-2.510%	-0.04	4.78	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.35	120.53	-0.151%	0.191%	0.095%	-1.140%	0.13	5.67	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.51	-0.144%	0.267%	0.343%	-1.821%	0.31	6.16	6.15
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.97	-0.143%	0.299%	1.475%	1.403%	0.53	8.07	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.67	116.82	-0.132%	0.661%	2.241%	1.055%	0.97	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.94	105.19	-0.236%	1.194%	4.048%		1.41	16.61	16.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.53	107.76	-0.213%	1.452%	4.657%	-0.038%	1.65	21.15	20.80

Return Price Performance			Index Price 14-Dec-2017	Previous Index Price 13-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	104.99	105.01	-0.025%	-0.004%	-4.145%	-4.598%	-0.61	0.83	0.84
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.78	-0.039%	0.016%	0.006%	-4.309%	-0.62	1.46	1.47
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.94	113.00	-0.051%	0.011%	-4.866%	-5.373%	-0.60	1.78	1.79
IE0034074488	3407448	4.5 Treas Bnd 2020	115.04	115.11	-0.060%	0.152%	0.297%	-3.808%	-0.63	2.21	2.23
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.75	116.87	-0.098%	0.074%	-3.770%	-4.245%	-0.58	2.70	2.72
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.03	105.12	-0.091%	0.014%	0.260%	-0.488%	-0.24	4.16	4.17
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.46	100.57	-0.111%	0.054%			-0.09	4.83	4.84
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.58	123.73	-0.121%	0.163%	0.351%	-2.585%	-0.04	4.78	4.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.87	123.05	-0.141%	0.294%	0.673%	-1.235%	0.13	5.67	5.66
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.40	140.58	-0.129%	0.408%	1.145%	-1.931%	0.31	6.16	6.15
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.40	104.55	-0.140%	0.334%	1.673%	1.352%	0.53	8.07	8.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	118.07	118.22	-0.124%	0.733%	2.658%	0.952%	0.97	10.88	10.78
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.93	106.18	-0.229%	1.245%	4.372%		1.41	16.61	16.38
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.17	109.39	-0.206%	1.502%	5.003%	-0.123%	1.65	21.15	20.80