

# Irish Stock Exchange Daily Bond Index Report

Wednesday 20 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 20-Dec-2017	Previous Close Value 19-Dec-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.13	116.50	-0.321%	-0.18%	0.13%	-2.26%	16.13%	6.31	6.27	0.76
All Bond Index (Return)	204.53	205.16	-0.308%	-0.01%	0.79%	0.90%	104.53%	6.31	6.27	0.76
Under 3 Bond Index (Clean)	85.56	85.61	-0.049%	-0.24%	-0.89%	-4.50%	-14.44%	1.82	1.83	-0.56
Under 3 Bond Index (Return)	143.28	143.34	-0.036%	0.00%	0.09%	-0.30%	43.28%	1.82	1.83	-0.56
Under 5 Bond Index (Clean)	98.91	98.99	-0.080%	-0.25%	-0.74%	-4.03%	-1.09%	2.33	2.33	-0.39
Under 5 Bond Index (Return)	168.99	169.11	-0.070%	-0.06%	0.07%	-0.26%	68.99%	2.33	2.33	-0.39
Under 10 Bond Index (Clean)	110.93	111.15	-0.194%	-0.24%	-0.40%	-2.93%	10.93%	4.10	4.09	0.13
Under 10 Bond Index (Return)	191.33	191.68	-0.183%	-0.06%	0.32%	0.41%	91.33%	4.10	4.09	0.13
5 Plus Bond Index (Clean)	131.87	132.55	-0.515%	-0.11%	0.81%	-0.59%	31.87%	9.55	9.45	0.98
5 Plus Bond Index (Return)	233.37	234.55	-0.500%	0.03%	1.36%	2.04%	133.37%	9.55	9.45	0.98
10 Plus Bond Index (Clean)	142.03	143.23	-0.842%	0.10%	2.47%	0.09%	42.03%	15.59	15.37	1.45
10 Plus Bond Index (Return)	261.08	263.25	-0.826%	0.20%	2.88%	2.41%	161.08%	15.59	15.37	1.45

## 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	104.25	0.78	63	105.02	0.00	8,835	9,210	9279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.48	2.23	185	109.71	0.00	7,235	7,776	7938
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	111.86	1.02	63	112.88	0.00	6,110	6,835	6897
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	111.89	3.03	246	114.92	0.00	10,870	12,163	12492
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	115.71	0.86	63	116.58	0.00	7,573	8,763	8829
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.11	0.61	280	104.72	0.00	6,828	7,108	7150
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.12	0.00	70	100.12	0.00	4,000	4,005	4005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.29	2.94	275	123.23	0.00	6,308	7,589	7774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.86	2.58	277	122.44	0.00	8,031	9,626	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.73	4.17	282	139.90	0.00	11,490	15,596	16075
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.25	0.60	219	103.85	0.00	11,319	11,687	11755
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.85	1.44	219	117.29	0.00	9,342	10,822	10957
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.07	1.02	219	105.09	0.00	4,686	4,876	4924
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.14	1.67	305	107.81	0.00	7,904	8,389	8521



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Dec-2017	Previous Index Price 19-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	104.25	104.24	0.003%	-0.205%	-0.963%	-4.489%	-0.63	0.82	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.48	107.52	-0.033%	-0.226%	-0.924%	-4.310%	-0.59	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	111.86	111.92	-0.054%	-0.331%	-1.116%	-5.341%	-0.56	1.77	1.78
IE0034074488	3407448	4.5 Treas Bnd 2020	111.89	111.97	-0.067%	-0.166%	-0.696%	-3.903%	-0.57	2.20	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.71	115.82	-0.090%	-0.314%	-0.750%	-4.313%	-0.51	2.69	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.11	104.31	-0.193%	-0.320%	-0.204%	-0.761%	-0.17	4.15	4.16
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.12	100.35	-0.229%	-0.282%			-0.03	4.82	4.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.29	120.58	-0.234%	-0.299%	-0.655%	-2.844%	0.03	4.77	4.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.86	120.22	-0.296%	-0.215%	-0.311%	-1.541%	0.19	5.66	5.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.73	136.18	-0.333%	-0.165%	-0.089%	-2.244%	0.38	6.15	6.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.25	103.72	-0.447%	-0.250%	0.920%	0.848%	0.60	8.05	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.85	116.57	-0.612%	-0.043%	1.526%	0.348%	1.03	10.86	10.75
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.07	104.95	-0.839%	0.357%	3.188%		1.46	16.59	16.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.14	107.36	-1.138%	0.140%	3.303%	-1.331%	1.72	21.09	20.73

Return Price Performance			Index Price 20-Dec-2017	Previous Index Price 19-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	105.02	105.01	0.015%	0.031%	-4.111%	-4.564%	-0.63	0.82	0.83
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.71	109.74	-0.021%	-0.003%	-0.013%	-4.327%	-0.59	1.45	1.46
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.88	112.93	-0.039%	-0.043%	-4.917%	-5.424%	-0.56	1.77	1.78
IE0034074488	3407448	4.5 Treas Bnd 2020	114.92	114.99	-0.055%	0.053%	0.198%	-3.903%	-0.57	2.20	2.22
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.58	116.67	-0.077%	-0.078%	-3.916%	-4.390%	-0.51	2.69	2.71
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.92	-0.190%	-0.276%	-0.032%	-0.777%	-0.17	4.15	4.16
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.12	100.35	-0.229%	-0.282%			-0.03	4.82	4.82
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.23	123.50	-0.220%	-0.120%	0.067%	-2.860%	0.03	4.77	4.77
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.44	122.79	-0.283%	-0.059%	0.320%	-1.583%	0.19	5.66	5.64
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.90	140.34	-0.312%	0.051%	0.787%	-2.279%	0.38	6.15	6.13
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.85	104.31	-0.442%	-0.196%	1.136%	0.816%	0.60	8.05	8.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.29	118.00	-0.598%	0.070%	1.982%	0.287%	1.03	10.86	10.75
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.09	105.97	-0.827%	0.443%	3.544%		1.46	16.59	16.35
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.81	109.02	-1.116%	0.239%	3.696%	-1.365%	1.72	21.09	20.73