

# Irish Stock Exchange Daily Bond Index Report

Tuesday 7 November, 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 07-Nov-2017	Previous Close Value 06-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.78	116.67	0.094%	0.14%	0.69%	-1.71%	16.78%	6.32	6.28	0.69
All Bond Index (Return)	204.95	204.74	0.101%	0.19%	1.00%	1.10%	104.95%	6.32	6.28	0.69
Under 3 Bond Index (Clean)	86.10	86.10	0.000%	-0.06%	-0.26%	-3.91%	-13.90%	1.94	1.95	-0.59
Under 3 Bond Index (Return)	143.45	143.43	0.012%	0.02%	0.20%	-0.18%	43.45%	1.94	1.95	-0.59
Under 5 Bond Index (Clean)	99.50	99.48	0.014%	-0.03%	-0.14%	-3.45%	-0.50%	2.45	2.46	-0.45
Under 5 Bond Index (Return)	169.28	169.24	0.024%	0.04%	0.24%	-0.08%	69.28%	2.45	2.46	-0.45
Under 10 Bond Index (Clean)	111.66	111.60	0.055%	0.05%	0.26%	-2.29%	11.66%	4.18	4.18	0.05
Under 10 Bond Index (Return)	191.85	191.73	0.063%	0.11%	0.60%	0.68%	91.85%	4.18	4.18	0.05
5 Plus Bond Index (Clean)	132.57	132.35	0.162%	0.28%	1.34%	-0.07%	32.57%	9.56	9.48	0.93
5 Plus Bond Index (Return)	233.92	233.53	0.166%	0.32%	1.59%	2.28%	133.92%	9.56	9.48	0.93
10 Plus Bond Index (Clean)	142.24	141.87	0.265%	0.52%	2.62%	0.24%	42.24%	15.60	15.38	1.43
10 Plus Bond Index (Return)	260.89	260.20	0.267%	0.55%	2.81%	2.34%	160.89%	15.60	15.38	1.43

## 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	104.87	0.25	20	105.11	0.00	8,835	9,265	9287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.14	1.71	142	109.85	0.00	7,282	7,874	7999
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.73	0.32	20	113.05	0.00	6,144	6,926	6946
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.50	2.50	203	115.01	0.00	10,926	12,292	12566
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.50	0.27	20	116.77	0.00	7,808	9,096	9117
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.63	0.52	237	105.15	0.00	6,828	7,144	7179
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.52	0.00	27	100.52	0.00	4,000	4,021	4021
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.34	2.48	232	123.82	0.00	6,308	7,655	7811
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.80	2.18	234	122.98	0.00	8,031	9,701	9876
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.78	3.54	239	140.32	0.00	11,490	15,717	16123
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.83	0.48	176	104.31	0.00	10,519	10,921	10972
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.32	1.16	176	117.47	0.00	9,217	10,720	10827
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.67	0.82	176	104.49	0.00	4,618	4,787	4825
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.32	1.44	262	107.75	0.00	7,369	7,834	7940



# Irish Stock Exchange Daily Bond Index Report

Tuesday 7 November, 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 07-Nov-2017	Previous Index Price 06-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.87	104.88	-0.014%	-0.116%	-0.372%	-3.920%	-0.65	0.94	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.14	108.14	-0.004%	-0.058%	-0.321%	-3.728%	-0.63	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.73	112.74	-0.004%	-0.081%	-0.349%	-4.607%	-0.61	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.50	112.50	0.004%	-0.036%	-0.153%	-3.378%	-0.58	2.32	2.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.50	116.48	0.015%	-0.031%	-0.077%	-3.665%	-0.55	2.81	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.63	104.56	0.066%	0.095%	0.295%	-0.264%	-0.26	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.44	0.076%	0.157%			-0.11	4.94	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.34	121.26	0.071%	0.084%	0.212%	-1.996%	-0.07	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.80	120.71	0.074%	0.082%	0.469%	-0.771%	0.11	5.77	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.78	136.64	0.105%	0.113%	0.688%	-1.483%	0.32	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	103.66	0.164%	0.320%	1.482%	1.409%	0.54	8.17	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.32	116.12	0.171%	0.379%	1.932%	0.750%	1.01	10.98	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.67	103.40	0.259%	0.594%	2.791%		1.48	16.70	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.32	105.90	0.398%	0.666%	3.480%	-1.163%	1.71	21.21	20.86

Return Price Performance			Index Price 07-Nov-2017	Previous Index Price 06-Nov-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.11	105.12	-0.002%	-0.033%	-4.027%	-4.481%	-0.65	0.94	0.95
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.85	109.84	0.007%	0.020%	0.111%	-4.208%	-0.63	1.57	1.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.04	0.010%	0.019%	-4.772%	-5.279%	-0.61	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.01	114.99	0.016%	0.041%	0.269%	-3.835%	-0.58	2.32	2.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.77	116.74	0.027%	0.051%	-3.755%	-4.230%	-0.55	2.81	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.15	105.08	0.068%	0.109%	0.375%	-0.373%	-0.26	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.44	0.076%	0.157%			-0.11	4.94	4.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.82	123.73	0.078%	0.143%	0.547%	-2.394%	-0.07	4.89	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.98	122.88	0.081%	0.134%	0.760%	-1.150%	0.11	5.77	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.32	140.16	0.113%	0.184%	1.089%	-1.986%	0.32	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.31	104.14	0.166%	0.337%	1.581%	1.260%	0.54	8.17	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.47	117.27	0.175%	0.415%	2.140%	0.442%	1.01	10.98	10.87
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.49	104.22	0.262%	0.621%	2.953%		1.48	16.70	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.75	107.33	0.398%	0.693%	3.645%	-1.414%	1.71	21.21	20.86