

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 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 08-Nov-2017	Previous Close Value 07-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.88	116.78	0.081%	0.22%	0.77%	-1.63%	16.88%	6.33	6.29	0.68
All Bond Index (Return)	205.13	204.95	0.089%	0.28%	1.09%	1.19%	105.13%	6.33	6.29	0.68
Under 3 Bond Index (Clean)	86.10	86.10	-0.007%	-0.07%	-0.27%	-3.91%	-13.91%	1.94	1.95	-0.59
Under 3 Bond Index (Return)	143.46	143.45	0.005%	0.03%	0.21%	-0.17%	43.46%	1.94	1.95	-0.59
Under 5 Bond Index (Clean)	99.50	99.50	0.000%	-0.03%	-0.14%	-3.45%	-0.50%	2.44	2.45	-0.45
Under 5 Bond Index (Return)	169.30	169.28	0.010%	0.05%	0.25%	-0.07%	69.30%	2.44	2.45	-0.45
Under 10 Bond Index (Clean)	111.70	111.66	0.031%	0.08%	0.29%	-2.26%	11.70%	4.18	4.17	0.04
Under 10 Bond Index (Return)	191.93	191.85	0.040%	0.15%	0.64%	0.72%	91.93%	4.18	4.17	0.04
5 Plus Bond Index (Clean)	132.77	132.57	0.149%	0.43%	1.50%	0.08%	32.77%	9.57	9.48	0.92
5 Plus Bond Index (Return)	234.28	233.92	0.154%	0.48%	1.75%	2.43%	134.28%	9.57	9.48	0.92
10 Plus Bond Index (Clean)	142.67	142.24	0.297%	0.82%	2.93%	0.54%	42.67%	15.60	15.39	1.41
10 Plus Bond Index (Return)	261.67	260.89	0.298%	0.85%	3.11%	2.64%	161.67%	15.60	15.39	1.41

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	104.86	0.26	21	105.12	0.00	8,835	9,264	9287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.12	1.72	143	109.85	0.00	7,282	7,873	7999
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.72	0.34	21	113.06	0.00	6,144	6,925	6946
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.50	2.52	204	115.02	0.00	10,926	12,292	12567
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.50	0.29	21	116.78	0.00	7,808	9,095	9118
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.65	0.52	238	105.18	0.00	6,828	7,146	7181
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.56	0.00	28	100.56	0.00	4,000	4,022	4022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.38	2.49	233	123.87	0.00	6,308	7,657	7814
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	2.19	235	123.05	0.00	8,031	9,706	9882
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.89	3.55	240	140.44	0.00	11,490	15,729	16137
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.95	0.49	177	104.43	0.00	10,519	10,934	10985
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.56	1.16	177	117.72	0.00	9,217	10,743	10850
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.97	0.82	177	104.79	0.00	4,618	4,801	4839
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.77	1.44	263	108.21	0.00	7,369	7,868	7974

Irish Stock Exchange Daily Bond Index Report

Wednesday 8 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 08-Nov-2017	Previous Index Price 07-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	104.86	104.87	-0.007%	-0.123%	-0.379%	-3.926%	-0.65	0.94	0.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.12	108.14	-0.014%	-0.072%	-0.335%	-3.741%	-0.63	1.56	1.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.72	112.73	-0.012%	-0.093%	-0.362%	-4.619%	-0.61	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.50	112.50	-0.002%	-0.037%	-0.154%	-3.380%	-0.58	2.32	2.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.50	116.50	-0.003%	-0.033%	-0.080%	-3.667%	-0.56	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.63	0.025%	0.120%	0.320%	-0.239%	-0.26	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.52	0.037%	0.194%			-0.11	4.94	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.38	121.34	0.028%	0.112%	0.240%	-1.968%	-0.08	4.88	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	120.80	0.046%	0.128%	0.516%	-0.725%	0.10	5.77	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.89	136.78	0.076%	0.189%	0.765%	-1.408%	0.31	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.95	103.83	0.118%	0.439%	1.602%	1.530%	0.52	8.17	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.56	116.32	0.207%	0.587%	2.144%	0.959%	0.99	10.98	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.97	103.67	0.283%	0.878%	3.082%		1.47	16.70	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.77	106.32	0.427%	1.095%	3.921%	-0.741%	1.69	21.23	20.87

Return Price Performance			Index Price 08-Nov-2017	Previous Index Price 07-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	105.12	105.11	0.005%	-0.029%	-4.023%	-4.476%	-0.65	0.94	0.94
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.85	109.85	-0.003%	0.017%	0.108%	-4.211%	-0.63	1.56	1.57
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.06	113.05	0.002%	0.021%	-4.770%	-5.278%	-0.61	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	115.02	115.01	0.009%	0.050%	0.278%	-3.826%	-0.58	2.32	2.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.78	116.77	0.009%	0.061%	-3.746%	-4.221%	-0.56	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.18	105.15	0.028%	0.136%	0.403%	-0.346%	-0.26	4.27	4.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.52	0.037%	0.194%			-0.11	4.94	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.87	123.82	0.036%	0.180%	0.584%	-2.359%	-0.08	4.88	4.89
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.05	122.98	0.053%	0.186%	0.814%	-1.098%	0.10	5.77	5.77
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.44	140.32	0.085%	0.269%	1.175%	-1.903%	0.31	6.27	6.25
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.43	104.31	0.121%	0.458%	1.703%	1.382%	0.52	8.17	8.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.72	117.47	0.211%	0.627%	2.355%	0.654%	0.99	10.98	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.79	104.49	0.284%	0.907%	3.245%		1.47	16.70	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.21	107.75	0.426%	1.122%	4.086%	-0.995%	1.69	21.23	20.87