

# Irish Stock Exchange Weekly Bond Index Report

Friday 10 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 10-Nov-2017	Week to Date 3-Nov-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.14	-0.39%	-0.41%	0.14%	-2.26%	16.14%	6.34	6.29	0.78	
All Bond Index (Return)	203.88	-0.32%	-0.33%	0.47%	0.57%	103.88%	6.34	6.29	0.78	
Under 3 Bond Index (Clean)	86.00	-0.11%	-0.17%	-0.38%	-4.01%	-14.00%	1.93	1.94	-0.56	
Under 3 Bond Index (Return)	143.34	-0.02%	-0.06%	0.13%	-0.26%	43.34%	1.93	1.94	-0.56	
Under 5 Bond Index (Clean)	99.36	-0.10%	-0.16%	-0.28%	-3.59%	-0.64%	2.43	2.44	-0.41	
Under 5 Bond Index (Return)	169.10	-0.03%	-0.06%	0.14%	-0.19%	69.10%	2.43	2.44	-0.41	
Under 10 Bond Index (Clean)	111.29	-0.24%	-0.28%	-0.08%	-2.62%	11.29%	4.19	4.18	0.13	
Under 10 Bond Index (Return)	191.26	-0.18%	-0.19%	0.29%	0.37%	91.26%	4.19	4.18	0.13	
5 Plus Bond Index (Clean)	131.37	-0.62%	-0.62%	0.43%	-0.97%	31.37%	9.57	9.47	1.03	
5 Plus Bond Index (Return)	231.89	-0.57%	-0.55%	0.71%	1.39%	131.89%	9.57	9.47	1.03	
10 Plus Bond Index (Clean)	140.14	-1.02%	-0.97%	1.10%	-1.24%	40.14%	15.63	15.39	1.53	
10 Plus Bond Index (Return)	257.11	-0.97%	-0.91%	1.32%	0.85%	157.11%	15.63	15.39	1.53	

## Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.79	0.28	23	105.07	0.00	8,835	9,258	9283
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.04	1.75	145	109.79	0.00	7,282	7,867	7994
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.60	0.37	23	112.97	0.00	6,144	6,918	6941
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.36	2.54	206	114.90	0.00	10,926	12,277	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.33	0.32	23	116.64	0.00	7,808	9,082	9107
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.40	0.53	240	104.92	0.00	6,828	7,128	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.28	0.00	30	100.28	0.00	4,000	4,011	4011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.81	2.51	235	123.32	0.00	6,308	7,621	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.14	2.21	237	122.35	0.00	8,031	9,649	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.97	3.58	242	139.55	0.00	11,490	15,623	16035
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.06	0.49	179	103.55	0.00	11,319	11,666	11721
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.29	1.18	179	116.47	0.00	9,217	10,626	10734
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.21	0.83	179	103.04	0.00	4,618	4,719	4758
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.86	1.45	265	105.31	0.00	7,819	8,120	8234



# Irish Stock Exchange Weekly Bond Index Report

Friday 10 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				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Nov-2017	Week to Date 3-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.79	-0.10%	-0.19%	-0.45%	-3.99%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.04	-0.09%	-0.15%	-0.41%	-3.81%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.60	-0.12%	-0.20%	-0.46%	-4.72%	-0.59	1.87	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	112.36	-0.10%	-0.16%	-0.28%	-3.50%	-0.55	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.33	-0.11%	-0.18%	-0.22%	-3.81%	-0.52	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.40	-0.08%	-0.13%	0.07%	-0.48%	-0.21	4.26	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.28	-0.07%	-0.08%			-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	-0.31%	-0.36%	-0.23%	-2.43%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.14	-0.42%	-0.46%	-0.08%	-1.31%	0.20	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.97	-0.43%	-0.48%	0.09%	-2.07%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	-0.46%	-0.42%	0.74%	0.67%	0.63	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	-0.54%	-0.50%	1.03%	-0.14%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.21	-0.88%	-0.83%	1.34%		1.57	16.66	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.86	-1.72%	-1.67%	1.08%	-3.45%	1.82	21.11	20.74

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Nov-2017	Week to Date 3-Nov-2017	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.07	-0.02%	-0.08%	-4.07%	-4.52%	-0.64	0.93	0.93
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	-0.01%	-0.04%	0.05%	-4.26%	-0.61	1.55	1.56
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.97	-0.02%	-0.05%	-4.84%	-5.35%	-0.59	1.87	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	114.90	-0.03%	-0.05%	0.18%	-3.92%	-0.55	2.31	2.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.64	-0.03%	-0.06%	-3.86%	-4.34%	-0.52	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	-0.07%	-0.10%	0.16%	-0.59%	-0.21	4.26	4.26
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.28	-0.07%	-0.08%			-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.32	-0.25%	-0.27%	0.14%	-2.79%	0.01	4.87	4.87
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	-0.36%	-0.38%	0.24%	-1.66%	0.20	5.76	5.75
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.55	-0.35%	-0.37%	0.53%	-2.52%	0.41	6.25	6.23
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	-0.44%	-0.39%	0.85%	0.53%	0.63	8.16	8.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.47	-0.50%	-0.44%	1.27%	-0.42%	1.09	10.96	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.04	-0.84%	-0.78%	1.52%		1.57	16.66	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.31	-1.66%	-1.59%	1.29%	-3.65%	1.82	21.11	20.74