

Irish Stock Exchange Daily Bond Index Report

Thursday 5 October, 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 05-Oct-2017	Previous Close Value 04-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.08	116.08	0.002%	0.09%	0.09%	-2.30%	16.08%	6.32	6.27	0.83
All Bond Index (Return)	203.20	203.18	0.010%	0.14%	0.14%	0.24%	103.20%	6.32	6.27	0.83
Under 3 Bond Index (Clean)	86.24	86.30	-0.068%	-0.10%	-0.10%	-3.75%	-13.76%	1.78	1.78	-0.47
Under 3 Bond Index (Return)	143.12	143.20	-0.055%	-0.03%	-0.03%	-0.41%	43.12%	1.78	1.78	-0.47
Under 5 Bond Index (Clean)	99.54	99.60	-0.060%	-0.10%	-0.10%	-3.41%	-0.46%	2.29	2.30	-0.38
Under 5 Bond Index (Return)	168.81	168.89	-0.049%	-0.04%	-0.04%	-0.36%	68.81%	2.29	2.30	-0.38
Under 10 Bond Index (Clean)	111.34	111.39	-0.043%	-0.03%	-0.03%	-2.58%	11.34%	4.16	4.16	0.19
Under 10 Bond Index (Return)	190.75	190.82	-0.033%	0.02%	0.02%	0.11%	90.75%	4.16	4.16	0.19
5 Plus Bond Index (Clean)	131.12	131.05	0.051%	0.24%	0.24%	-1.16%	31.12%	9.58	9.48	1.06
5 Plus Bond Index (Return)	230.88	230.75	0.057%	0.28%	0.28%	0.95%	130.88%	9.58	9.48	1.06
10 Plus Bond Index (Clean)	139.45	139.19	0.190%	0.61%	0.61%	-1.73%	39.45%	15.61	15.37	1.56
10 Plus Bond Index (Return)	255.38	254.89	0.194%	0.64%	0.64%	0.18%	155.38%	15.61	15.37	1.56

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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	100.14	5.30	352	105.45	0.00	6,227	6,236	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.17	4.34	352	109.51	0.00	8,835	9,291	9675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.40	1.31	109	109.72	0.00	7,298	7,911	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.00	5.69	352	118.69	0.00	6,386	7,216	7580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.54	2.10	170	114.64	0.00	10,926	12,296	12525
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.46	4.82	352	121.28	0.00	7,808	9,093	9469
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.22	0.45	204	104.67	0.00	6,828	7,116	7146
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.90	2.13	199	123.02	0.00	6,308	7,627	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.22	1.87	201	122.09	0.00	8,031	9,655	9805
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	3.05	206	139.00	0.00	11,490	15,621	15972
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.52	0.39	143	102.91	0.00	10,519	10,784	10825
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.58	0.94	143	115.52	0.00	9,157	10,492	10578
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.49	0.67	143	102.16	0.00	4,568	4,636	4666
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.64	1.26	229	104.89	0.00	7,319	7,585	7677

Irish Stock Exchange Daily Bond Index Report

Thursday 5 October, 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 05-Oct-2017	Previous Index Price 04-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.14	100.19	-0.049%	-0.099%	-0.099%	-4.481%	-0.25	0.03	0.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.17	105.22	-0.050%	-0.089%	-0.089%	-3.647%	-0.51	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.40	108.47	-0.060%	-0.077%	-0.077%	-3.492%	-0.53	1.65	1.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	113.09	-0.072%	-0.108%	-0.108%	-4.376%	-0.48	1.88	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.54	112.64	-0.087%	-0.118%	-0.118%	-3.344%	-0.43	2.41	2.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.53	-0.057%	-0.108%	-0.108%	-3.695%	-0.40	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.24	-0.023%	-0.097%	-0.097%	-0.654%	-0.15	4.35	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.90	120.97	-0.059%	-0.158%	-0.158%	-2.358%	0.06	4.97	4.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.22	120.26	-0.032%	-0.015%	-0.015%	-1.249%	0.23	5.86	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	135.98	-0.022%	0.077%	0.077%	-2.081%	0.46	6.35	6.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.52	102.50	0.016%	0.204%	0.204%	0.133%	0.70	8.25	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.58	114.49	0.085%	0.413%	0.413%	-0.752%	1.15	11.05	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.49	101.31	0.180%	0.627%	0.627%		1.61	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.64	103.28	0.344%	0.872%	0.872%	-3.654%	1.83	21.20	20.82

Return Price Performance			Index Price 05-Oct-2017	Previous Index Price 04-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.45	105.48	-0.032%	-0.009%	-0.009%	-0.466%	-0.25	0.03	0.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.55	-0.037%	-0.018%	-0.018%	-0.491%	-0.51	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.77	-0.048%	-0.010%	-0.010%	-4.324%	-0.53	1.65	1.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.76	-0.055%	-0.021%	-0.021%	-0.554%	-0.48	1.88	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.64	114.72	-0.075%	-0.051%	-0.051%	-4.142%	-0.43	2.41	2.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	121.34	-0.043%	-0.036%	-0.036%	-0.530%	-0.40	2.78	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.67	104.69	-0.021%	-0.084%	-0.084%	-0.829%	-0.15	4.35	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.02	123.08	-0.050%	-0.103%	-0.103%	-3.025%	0.06	4.97	4.97
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.09	122.12	-0.025%	0.031%	0.031%	-1.866%	0.23	5.86	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.00	139.02	-0.011%	0.139%	0.139%	-2.907%	0.46	6.35	6.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.91	102.89	0.018%	0.220%	0.220%	-0.096%	0.70	8.25	8.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.52	115.42	0.089%	0.443%	0.443%	-1.226%	1.15	11.05	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.16	101.97	0.183%	0.650%	0.650%		1.61	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.89	104.53	0.345%	0.894%	0.894%	-4.031%	1.83	21.20	20.82