

Irish Stock Exchange Daily Bond Index Report

Monday 23 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 23-Oct-2017	Previous Close Value 20-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.29	116.17	0.103%	0.26%	0.26%	-2.13%	16.29%	6.33	6.28	0.77
All Bond Index (Return)	203.84	203.59	0.126%	0.45%	0.45%	0.56%	103.84%	6.33	6.28	0.77
Under 3 Bond Index (Clean)	86.16	86.14	0.023%	-0.19%	-0.19%	-3.84%	-13.84%	1.98	1.99	-0.52
Under 3 Bond Index (Return)	143.30	143.22	0.059%	0.10%	0.10%	-0.28%	43.30%	1.98	1.99	-0.52
Under 5 Bond Index (Clean)	99.50	99.46	0.035%	-0.14%	-0.14%	-3.45%	-0.50%	2.49	2.49	-0.38
Under 5 Bond Index (Return)	169.03	168.93	0.064%	0.10%	0.10%	-0.23%	69.03%	2.49	2.49	-0.38
Under 10 Bond Index (Clean)	111.44	111.36	0.072%	0.05%	0.05%	-2.49%	11.44%	4.21	4.21	0.13
Under 10 Bond Index (Return)	191.22	191.03	0.097%	0.26%	0.26%	0.35%	91.22%	4.21	4.21	0.13
5 Plus Bond Index (Clean)	131.53	131.32	0.161%	0.56%	0.56%	-0.85%	31.53%	9.57	9.47	1.02
5 Plus Bond Index (Return)	231.88	231.47	0.179%	0.71%	0.71%	1.39%	131.88%	9.57	9.47	1.02
10 Plus Bond Index (Clean)	140.28	139.94	0.240%	1.21%	1.21%	-1.14%	40.28%	15.59	15.36	1.52
10 Plus Bond Index (Return)	257.12	256.47	0.253%	1.32%	1.32%	0.86%	157.12%	15.59	15.36	1.52

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	105.07	0.06	5	105.13	0.00	8,835	9,283	9289
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.27	1.53	127	109.80	0.00	7,282	7,884	7995
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.88	0.08	5	112.96	0.00	6,144	6,935	6940
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.46	2.32	188	114.78	0.00	10,926	12,288	12541
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.51	0.07	5	116.58	0.00	7,808	9,097	9102
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.35	0.49	222	104.84	0.00	6,828	7,125	7158
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.17	0.00	12	100.17	0.00	4,000	4,007	4007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.02	2.32	217	123.33	0.00	6,308	7,634	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.41	2.04	219	122.45	0.00	8,031	9,670	9834
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.24	3.31	224	139.55	0.00	11,490	15,654	16035
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.99	0.44	161	103.44	0.00	10,519	10,834	10880
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.07	1.06	161	116.13	0.00	9,217	10,606	10703
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.01	0.75	161	102.76	0.00	4,618	4,710	4745
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.53	1.35	247	105.88	0.00	7,369	7,703	7802

Irish Stock Exchange Daily Bond Index Report

Monday 23 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 23-Oct-2017	Previous Index Price 20-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.07	105.05	0.022%	-0.178%	-0.178%	-3.732%	-0.64	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.27	108.26	0.007%	-0.202%	-0.202%	-3.613%	-0.58	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.88	112.87	0.009%	-0.218%	-0.218%	-4.481%	-0.55	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.46	112.43	0.027%	-0.188%	-0.188%	-3.412%	-0.48	2.36	2.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.51	116.46	0.046%	-0.067%	-0.067%	-3.655%	-0.49	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.35	104.27	0.074%	0.028%	0.028%	-0.530%	-0.19	4.31	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.08	0.096%				-0.04	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	120.91	0.090%	-0.059%	-0.059%	-2.261%	0.01	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.41	120.28	0.108%	0.145%	0.145%	-1.091%	0.19	5.81	5.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.24	136.08	0.118%	0.285%	0.285%	-1.878%	0.41	6.31	6.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.99	102.84	0.153%	0.669%	0.669%	0.597%	0.64	8.21	8.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.07	114.88	0.172%	0.844%	0.844%	-0.326%	1.11	11.01	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.01	101.77	0.243%	1.146%	1.146%		1.58	16.71	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.53	104.19	0.331%	1.741%	1.741%	-2.823%	1.79	21.19	20.82

Return Price Performance			Index Price 23-Oct-2017	Previous Index Price 20-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.13	105.07	0.057%	-4.009%	-4.009%	-4.463%	-0.64	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.75	0.040%	0.064%	0.064%	-4.254%	-0.58	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	112.90	0.052%	-4.851%	-4.851%	-5.358%	-0.55	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.78	114.71	0.058%	0.073%	0.073%	-4.023%	-0.48	2.36	2.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.58	116.48	0.081%	-3.915%	-3.915%	-4.389%	-0.49	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.84	104.75	0.080%	0.078%	0.078%	-0.668%	-0.19	4.31	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.08	0.096%				-0.04	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.33	123.19	0.114%	0.150%	0.150%	-2.779%	0.01	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.45	122.29	0.129%	0.326%	0.326%	-1.576%	0.19	5.81	5.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.55	139.35	0.146%	0.535%	0.535%	-2.524%	0.41	6.31	6.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.44	103.27	0.160%	0.730%	0.730%	0.413%	0.64	8.21	8.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.13	115.92	0.188%	0.975%	0.975%	-0.704%	1.11	11.01	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.76	102.50	0.255%	1.249%	1.249%		1.58	16.71	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.88	105.52	0.342%	1.847%	1.847%	-3.124%	1.79	21.19	20.82