

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-Oct-2017	Previous Close Value 30-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.62	116.34	0.238%	0.55%	0.55%	-1.85%	16.62%	6.33	6.29	0.72
All Bond Index (Return)	204.55	204.05	0.244%	0.80%	0.80%	0.91%	104.55%	6.33	6.29	0.72
Under 3 Bond Index (Clean)	86.15	86.16	-0.006%	-0.20%	-0.20%	-3.85%	-13.85%	1.96	1.97	-0.57
Under 3 Bond Index (Return)	143.42	143.41	0.006%	0.18%	0.18%	-0.20%	43.42%	1.96	1.97	-0.57
Under 5 Bond Index (Clean)	99.52	99.51	0.010%	-0.12%	-0.12%	-3.43%	-0.48%	2.46	2.47	-0.43
Under 5 Bond Index (Return)	169.21	169.18	0.020%	0.20%	0.20%	-0.13%	69.21%	2.46	2.47	-0.43
Under 10 Bond Index (Clean)	111.60	111.49	0.103%	0.20%	0.20%	-2.34%	11.60%	4.19	4.19	0.08
Under 10 Bond Index (Return)	191.63	191.42	0.110%	0.48%	0.48%	0.57%	91.63%	4.19	4.19	0.08
5 Plus Bond Index (Clean)	132.20	131.63	0.432%	1.06%	1.06%	-0.34%	32.20%	9.57	9.48	0.97
5 Plus Bond Index (Return)	233.16	232.16	0.432%	1.27%	1.27%	1.95%	133.16%	9.57	9.48	0.97
10 Plus Bond Index (Clean)	141.51	140.35	0.828%	2.09%	2.09%	-0.28%	41.51%	15.60	15.37	1.47
10 Plus Bond Index (Return)	259.46	257.34	0.825%	2.24%	2.24%	1.78%	159.46%	15.60	15.37	1.47

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	104.99	0.16	13	105.15	0.00	8,835	9,276	9290
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.20	1.63	135	109.83	0.00	7,282	7,879	7997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.82	0.21	13	113.03	0.00	6,144	6,932	6945
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.54	2.42	196	114.96	0.00	10,926	12,297	12561
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.53	0.18	13	116.71	0.00	7,808	9,098	9112
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.53	0.50	230	105.03	0.00	6,828	7,137	7171
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	20	100.36	0.00	4,000	4,014	4014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.24	2.40	225	123.65	0.00	6,308	7,648	7800
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.70	2.12	227	122.82	0.00	8,031	9,693	9863
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.63	3.43	232	140.06	0.00	11,490	15,699	16094
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.50	0.46	169	103.96	0.00	10,519	10,886	10935
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.88	1.11	169	116.99	0.00	9,217	10,680	10782
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.06	0.79	169	103.85	0.00	4,618	4,759	4795
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.61	1.40	255	107.01	0.00	7,369	7,783	7886

Irish Stock Exchange Daily Bond Index Report

Tuesday 31 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 31-Oct-2017	Previous Index Price 30-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	104.99	105.01	-0.019%	-0.257%	-0.257%	-3.808%	-0.67	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.20	108.24	-0.038%	-0.263%	-0.263%	-3.671%	-0.61	1.58	1.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.82	112.85	-0.027%	-0.269%	-0.269%	-4.530%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.54	112.52	0.018%	-0.117%	-0.117%	-3.343%	-0.55	2.34	2.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.53	116.51	0.017%	-0.046%	-0.046%	-3.635%	-0.53	2.83	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.53	104.44	0.084%	0.200%	0.200%	-0.358%	-0.23	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.30	0.063%				-0.07	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.24	121.11	0.107%	0.128%	0.128%	-2.078%	-0.04	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.70	120.49	0.177%	0.387%	0.387%	-0.852%	0.14	5.79	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.63	136.32	0.226%	0.575%	0.575%	-1.594%	0.35	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.50	103.14	0.340%	1.158%	1.158%	1.086%	0.58	8.19	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.88	115.25	0.545%	1.548%	1.548%	0.370%	1.04	11.00	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.06	102.13	0.910%	2.184%	2.184%		1.52	16.71	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.61	104.39	1.170%	2.795%	2.795%	-1.817%	1.74	21.21	20.84

Return Price Performance			Index Price 31-Oct-2017	Previous Index Price 30-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	105.15	105.16	-0.008%	-3.995%	-3.995%	-4.449%	-0.67	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.86	-0.026%	0.091%	0.091%	-4.228%	-0.61	1.58	1.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	113.05	-0.012%	-4.790%	-4.790%	-5.298%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.96	114.93	0.028%	0.228%	0.228%	-3.874%	-0.55	2.34	2.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.68	0.029%	-3.805%	-3.805%	-4.280%	-0.53	2.83	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.03	104.94	0.086%	0.266%	0.266%	-0.481%	-0.23	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.30	0.063%				-0.07	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.65	123.51	0.114%	0.404%	0.404%	-2.534%	-0.04	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.82	122.59	0.182%	0.626%	0.626%	-1.282%	0.14	5.79	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.06	139.74	0.230%	0.903%	0.903%	-2.166%	0.35	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	103.60	0.342%	1.240%	1.240%	0.920%	0.58	8.19	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.99	116.35	0.545%	1.718%	1.718%	0.027%	1.04	11.00	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.85	102.91	0.908%	2.317%	2.317%		1.52	16.71	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.01	105.79	1.159%	2.931%	2.931%	-2.093%	1.74	21.21	20.84