

Irish Stock Exchange Daily Bond Index Report

Tuesday 21 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 21-Nov-2017	Previous Close Value 20-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.62	116.36	0.218%	0.00%	0.55%	-1.85%	16.62%	6.36	6.32	0.71
All Bond Index (Return)	204.90	204.44	0.224%	0.17%	0.97%	1.08%	104.90%	6.36	6.32	0.71
Under 3 Bond Index (Clean)	85.94	85.93	0.009%	-0.25%	-0.45%	-4.08%	-14.06%	1.90	1.91	-0.59
Under 3 Bond Index (Return)	143.42	143.39	0.021%	0.00%	0.18%	-0.20%	43.42%	1.90	1.91	-0.59
Under 5 Bond Index (Clean)	99.34	99.32	0.018%	-0.19%	-0.31%	-3.61%	-0.66%	2.41	2.42	-0.44
Under 5 Bond Index (Return)	169.23	169.19	0.027%	0.02%	0.22%	-0.11%	69.23%	2.41	2.42	-0.44
Under 10 Bond Index (Clean)	111.46	111.37	0.076%	-0.13%	0.07%	-2.47%	11.46%	4.17	4.17	0.07
Under 10 Bond Index (Return)	191.74	191.58	0.085%	0.06%	0.54%	0.63%	91.74%	4.17	4.17	0.07
5 Plus Bond Index (Clean)	132.40	131.90	0.384%	0.15%	1.22%	-0.19%	32.40%	9.60	9.51	0.95
5 Plus Bond Index (Return)	233.85	232.95	0.384%	0.29%	1.56%	2.25%	133.85%	9.60	9.51	0.95
10 Plus Bond Index (Clean)	142.27	141.11	0.823%	0.54%	2.64%	0.26%	42.27%	15.67	15.45	1.44
10 Plus Bond Index (Return)	261.13	259.01	0.818%	0.64%	2.90%	2.43%	161.13%	15.67	15.45	1.44

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	104.65	0.42	34	105.06	0.00	8,835	9,245	9282
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.95	1.88	156	109.83	0.00	7,282	7,861	7998
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.52	0.55	34	113.07	0.00	6,129	6,896	6930
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.30	2.68	217	114.97	0.00	10,906	12,247	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.29	0.47	34	116.75	0.00	7,764	9,028	9064
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.54	0.55	251	105.09	0.00	6,828	7,138	7175
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.49	0.00	41	100.49	0.00	4,000	4,020	4020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.02	2.63	246	123.65	0.00	6,308	7,634	7800
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.46	2.31	248	122.77	0.00	8,031	9,674	9860
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.45	3.74	253	140.20	0.00	11,490	15,679	16109
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.77	0.52	190	104.30	0.00	11,319	11,746	11805
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.28	1.25	190	117.53	0.00	9,217	10,717	10832
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.87	0.89	190	104.76	0.00	4,653	4,833	4874
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.27	1.51	276	107.78	0.00	7,819	8,309	8427

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Bond Index Constituent

Clean Price Performance			Index Price 21-Nov-2017	Previous Index Price 20-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	104.65	104.67	-0.022%	-0.328%	-0.583%	-4.123%	-0.62	0.90	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.95	107.95	0.000%	-0.230%	-0.492%	-3.893%	-0.63	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.52	112.50	0.016%	-0.272%	-0.540%	-4.790%	-0.62	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.30	112.28	0.020%	-0.217%	-0.334%	-3.553%	-0.57	2.28	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.29	116.26	0.027%	-0.211%	-0.257%	-3.839%	-0.55	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.54	104.49	0.052%	0.011%	0.211%	-0.348%	-0.25	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.43	0.060%	0.132%			-0.10	4.90	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	120.93	0.074%	-0.185%	-0.057%	-2.259%	-0.05	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	120.33	0.108%	-0.200%	0.185%	-1.051%	0.14	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.45	136.25	0.148%	-0.130%	0.444%	-1.722%	0.34	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.77	103.52	0.241%	0.270%	1.431%	1.359%	0.54	8.13	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.28	115.74	0.461%	0.346%	1.899%	0.717%	1.01	10.95	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.87	103.01	0.839%	0.790%	2.991%		1.47	16.66	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.27	104.93	1.283%	0.622%	3.435%	-1.206%	1.71	21.17	20.82

Return Price Performance			Index Price 21-Nov-2017	Previous Index Price 20-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	105.06	105.08	-0.010%	-0.081%	-4.073%	-4.526%	-0.62	0.90	0.91
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.82	0.012%	0.005%	0.096%	-4.223%	-0.63	1.53	1.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.07	113.03	0.031%	0.029%	-4.763%	-5.270%	-0.62	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	114.97	114.94	0.030%	0.013%	0.242%	-3.861%	-0.57	2.28	2.30
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.75	116.71	0.039%	0.036%	-3.770%	-4.245%	-0.55	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	105.03	0.053%	0.054%	0.321%	-0.427%	-0.25	4.23	4.24
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.43	0.060%	0.132%			-0.10	4.90	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.65	123.55	0.080%	0.000%	0.404%	-2.534%	-0.05	4.85	4.85
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.77	122.63	0.113%	-0.038%	0.587%	-1.320%	0.14	5.74	5.73
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.20	139.98	0.154%	0.095%	0.999%	-2.073%	0.34	6.23	6.21
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.30	104.04	0.243%	0.324%	1.568%	1.247%	0.54	8.13	8.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.53	116.99	0.462%	0.461%	2.187%	0.488%	1.01	10.95	10.84
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.76	103.89	0.836%	0.878%	3.216%		1.47	16.66	16.42
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.78	106.43	1.269%	0.721%	3.673%	-1.387%	1.71	21.17	20.82