

# Irish Stock Exchange Daily Bond Index Report

Monday 27 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 27-Nov-2017	Previous Close Value 24-Nov-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.34	116.23	0.099%	-0.24%	0.31%	-2.08%	16.34%	6.34	6.30	0.75
All Bond Index (Return)	204.51	204.27	0.122%	-0.02%	0.79%	0.89%	104.51%	6.34	6.30	0.75
Under 3 Bond Index (Clean)	85.85	85.84	0.007%	-0.35%	-0.56%	-4.19%	-14.15%	1.89	1.90	-0.57
Under 3 Bond Index (Return)	143.37	143.31	0.042%	-0.04%	0.15%	-0.24%	43.37%	1.89	1.90	-0.57
Under 5 Bond Index (Clean)	99.21	99.19	0.020%	-0.31%	-0.43%	-3.73%	-0.79%	2.39	2.40	-0.42
Under 5 Bond Index (Return)	169.13	169.04	0.049%	-0.05%	0.15%	-0.17%	69.13%	2.39	2.40	-0.42
Under 10 Bond Index (Clean)	111.22	111.15	0.059%	-0.35%	-0.14%	-2.68%	11.22%	4.15	4.15	0.11
Under 10 Bond Index (Return)	191.43	191.27	0.085%	-0.11%	0.38%	0.46%	91.43%	4.15	4.15	0.11
5 Plus Bond Index (Clean)	131.96	131.75	0.165%	-0.18%	0.88%	-0.52%	31.96%	9.58	9.49	0.98
5 Plus Bond Index (Return)	233.18	232.76	0.182%	0.01%	1.28%	1.96%	133.18%	9.58	9.49	0.98
10 Plus Bond Index (Clean)	141.82	141.44	0.269%	0.22%	2.32%	-0.06%	41.82%	15.65	15.43	1.46
10 Plus Bond Index (Return)	260.39	259.66	0.281%	0.36%	2.61%	2.14%	160.39%	15.65	15.43	1.46

## 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	104.55	0.49	40	105.05	0.00	8,835	9,237	9281
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.84	1.95	162	109.79	0.00	7,273	7,843	7985
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.37	0.65	40	113.02	0.00	6,127	6,885	6924
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.17	2.75	223	114.92	0.00	10,906	12,233	12533
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.17	0.55	40	116.72	0.00	7,744	8,997	9039
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.35	0.56	257	104.92	0.00	6,828	7,125	7163
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.27	0.00	47	100.27	0.00	4,000	4,011	4011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.70	2.69	252	123.39	0.00	6,308	7,614	7784
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.10	2.37	254	122.47	0.00	8,031	9,645	9835
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.90	3.83	259	139.73	0.00	11,490	15,615	16055
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.44	0.54	196	103.98	0.00	11,319	11,708	11769
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.89	1.29	196	117.18	0.00	9,217	10,681	10800
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.54	0.91	196	104.45	0.00	4,686	4,851	4894
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.96	1.55	282	107.50	0.00	7,819	8,285	8406



# Irish Stock Exchange Daily Bond Index Report

Monday 27 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			Index Price 27-Nov-2017	Previous Index Price 24-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	104.55	104.57	-0.014%	-0.415%	-0.671%	-4.207%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.84	107.84	-0.004%	-0.335%	-0.596%	-3.994%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.36	0.006%	-0.401%	-0.668%	-4.912%	-0.60	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	112.17	112.15	0.019%	-0.331%	-0.447%	-3.663%	-0.56	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.17	116.15	0.023%	-0.310%	-0.356%	-3.934%	-0.55	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.35	104.29	0.063%	-0.167%	0.033%	-0.525%	-0.21	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.27	100.18	0.091%	-0.094%			-0.06	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.70	120.59	0.086%	-0.450%	-0.322%	-2.518%	0.00	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.10	119.97	0.108%	-0.496%	-0.111%	-1.344%	0.19	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.90	135.75	0.105%	-0.538%	0.034%	-2.123%	0.39	6.21	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.44	103.31	0.130%	-0.052%	1.105%	1.033%	0.58	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.89	115.68	0.188%	0.013%	1.561%	0.383%	1.03	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.54	103.27	0.255%	0.462%	2.656%		1.49	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.96	105.56	0.382%	0.326%	3.130%	-1.497%	1.72	21.15	20.79

Return Price Performance			Index Price 27-Nov-2017	Previous Index Price 24-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	105.05	105.02	0.021%	-0.098%	-4.089%	-4.543%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.76	0.029%	-0.033%	0.058%	-4.259%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.02	112.96	0.050%	-0.013%	-4.803%	-5.310%	-0.60	1.83	1.84
IE0034074488	3407448	4.5 Treas Bnd 2020	114.92	114.86	0.050%	-0.034%	0.194%	-3.907%	-0.56	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.72	116.65	0.058%	0.008%	-3.797%	-4.272%	-0.55	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	104.85	0.069%	-0.110%	0.156%	-0.591%	-0.21	4.21	4.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.27	100.18	0.091%	-0.094%			-0.06	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.39	123.25	0.110%	-0.207%	0.196%	-2.735%	0.00	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.47	122.31	0.128%	-0.283%	0.341%	-1.562%	0.19	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.73	139.54	0.134%	-0.239%	0.662%	-2.400%	0.39	6.21	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.98	103.84	0.137%	0.019%	1.259%	0.940%	0.58	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.18	116.94	0.203%	0.165%	1.886%	0.192%	1.03	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.45	104.17	0.266%	0.580%	2.910%		1.49	16.64	16.40
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.50	107.08	0.391%	0.460%	3.404%	-1.643%	1.72	21.15	20.79