

Irish Stock Exchange Weekly Bond Index Report

Friday 24 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 24-Nov-2017	Week to Date 17-Nov-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.23	-0.11%	-0.34%	0.21%	-2.18%	16.23%	6.34	6.29	0.76	
All Bond Index (Return)	204.27	-0.05%	-0.14%	0.66%	0.77%	104.27%	6.34	6.29	0.76	
Under 3 Bond Index (Clean)	85.84	-0.11%	-0.36%	-0.56%	-4.19%	-14.16%	1.89	1.90	-0.56	
Under 3 Bond Index (Return)	143.31	-0.03%	-0.08%	0.10%	-0.28%	43.31%	1.89	1.90	-0.56	
Under 5 Bond Index (Clean)	99.19	-0.13%	-0.33%	-0.45%	-3.75%	-0.81%	2.39	2.40	-0.41	
Under 5 Bond Index (Return)	169.04	-0.07%	-0.10%	0.10%	-0.22%	69.04%	2.39	2.40	-0.41	
Under 10 Bond Index (Clean)	111.15	-0.21%	-0.41%	-0.20%	-2.74%	11.15%	4.15	4.15	0.13	
Under 10 Bond Index (Return)	191.27	-0.15%	-0.19%	0.29%	0.38%	91.27%	4.15	4.15	0.13	
5 Plus Bond Index (Clean)	131.75	-0.09%	-0.34%	0.72%	-0.69%	31.75%	9.58	9.48	1.00	
5 Plus Bond Index (Return)	232.76	-0.05%	-0.17%	1.09%	1.77%	132.76%	9.58	9.48	1.00	
10 Plus Bond Index (Clean)	141.44	0.32%	-0.05%	2.04%	-0.33%	41.44%	15.64	15.42	1.47	
10 Plus Bond Index (Return)	259.66	0.35%	0.07%	2.32%	1.85%	159.66%	15.64	15.42	1.47	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	104.57	0.46	37	105.02	0.00	8,835	9,239	9279
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	107.84	1.92	159	109.76	0.00	7,273	7,843	7983
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.36	0.60	37	112.96	0.00	6,127	6,884	6921
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.15	2.71	220	114.86	0.00	10,906	12,231	12527
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.15	0.51	37	116.65	0.00	7,744	8,995	9034
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.29	0.56	254	104.85	0.00	6,828	7,121	7159
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.18	0.00	44	100.18	0.00	4,000	4,007	4007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.59	2.66	249	123.25	0.00	6,308	7,608	7775
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	2.34	251	122.31	0.00	8,031	9,635	9823
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.75	3.79	256	139.54	0.00	11,490	15,598	16034
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.31	0.53	193	103.84	0.00	11,319	11,693	11753
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.68	1.27	193	116.94	0.00	9,217	10,661	10778
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.27	0.90	193	104.17	0.00	4,686	4,839	4881
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.56	1.53	279	107.08	0.00	7,819	8,253	8373

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Bond Index Constituent

Clean Price Performance			Close Price 24-Nov-2017	Week to Date 17-Nov-2017	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.57	-0.11%	-0.40%	-0.66%	-4.19%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	107.84	-0.11%	-0.33%	-0.59%	-3.99%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	-0.13%	-0.41%	-0.67%	-4.92%	-0.59	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	112.15	-0.12%	-0.35%	-0.47%	-3.68%	-0.54	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.15	-0.11%	-0.33%	-0.38%	-3.96%	-0.53	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.29	-0.20%	-0.23%	-0.03%	-0.59%	-0.19	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	-0.25%	-0.18%			-0.04	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.59	-0.30%	-0.54%	-0.41%	-2.60%	0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	-0.32%	-0.60%	-0.22%	-1.45%	0.21	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.75	-0.39%	-0.64%	-0.07%	-2.23%	0.41	6.22	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.31	-0.21%	-0.18%	0.97%	0.90%	0.60	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.68	-0.04%	-0.17%	1.37%	0.19%	1.05	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.27	0.32%	0.21%	2.40%		1.51	16.64	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.56	0.78%	-0.06%	2.74%	-1.87%	1.74	21.13	20.77

Return Price Performance			Close Price 24-Nov-2017	Week to Date 17-Nov-2017	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.02	-0.02%	-0.12%	-4.11%	-4.56%	-0.61	0.89	0.89
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	-0.03%	-0.06%	0.03%	-4.29%	-0.61	1.51	1.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	-0.03%	-0.06%	-4.85%	-5.36%	-0.59	1.84	1.85
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	-0.04%	-0.08%	0.14%	-3.96%	-0.54	2.27	2.28
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.65	-0.02%	-0.05%	-3.85%	-4.33%	-0.53	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.85	-0.18%	-0.18%	0.09%	-0.66%	-0.19	4.22	4.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.18	-0.25%	-0.18%			-0.04	4.89	4.89
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.25	-0.23%	-0.32%	0.09%	-2.84%	0.02	4.83	4.83
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.31	-0.27%	-0.41%	0.21%	-1.69%	0.21	5.72	5.71
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.54	-0.31%	-0.37%	0.53%	-2.53%	0.41	6.22	6.19
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	-0.19%	-0.12%	1.12%	0.80%	0.60	8.12	8.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.94	0.00%	-0.04%	1.68%	-0.01%	1.05	10.93	10.81
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.17	0.35%	0.31%	2.64%		1.51	16.64	16.39
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.08	0.81%	0.07%	3.00%	-2.03%	1.74	21.13	20.77