

# Irish Stock Exchange Daily Bond Index Report

Wednesday 1 November, 2017

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## Bond Indices Performance

Index	Close Value 01-Nov-2017	Previous Close Value 31-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.63	116.62	0.013%	0.01%	0.56%	-1.84%	16.63%	6.33	6.28	0.72
All Bond Index (Return)	204.59	204.55	0.021%	0.02%	0.82%	0.93%	104.59%	6.33	6.28	0.72
Under 3 Bond Index (Clean)	86.14	86.15	-0.017%	-0.02%	-0.22%	-3.86%	-13.86%	1.96	1.97	-0.57
Under 3 Bond Index (Return)	143.41	143.42	-0.006%	-0.01%	0.18%	-0.21%	43.41%	1.96	1.97	-0.57
Under 5 Bond Index (Clean)	99.51	99.52	-0.011%	-0.01%	-0.13%	-3.44%	-0.49%	2.46	2.47	-0.43
Under 5 Bond Index (Return)	169.21	169.21	-0.001%	0.00%	0.20%	-0.13%	69.21%	2.46	2.47	-0.43
Under 10 Bond Index (Clean)	111.60	111.60	-0.002%	0.00%	0.20%	-2.35%	11.60%	4.19	4.19	0.08
Under 10 Bond Index (Return)	191.65	191.63	0.007%	0.01%	0.49%	0.58%	91.65%	4.19	4.19	0.08
5 Plus Bond Index (Clean)	132.24	132.20	0.033%	0.03%	1.10%	-0.31%	32.24%	9.57	9.48	0.96
5 Plus Bond Index (Return)	233.25	233.16	0.039%	0.04%	1.31%	1.99%	133.25%	9.57	9.48	0.96
10 Plus Bond Index (Clean)	141.62	141.51	0.076%	0.08%	2.17%	-0.20%	41.62%	15.60	15.37	1.46
10 Plus Bond Index (Return)	259.67	259.46	0.081%	0.08%	2.33%	1.86%	159.67%	15.60	15.37	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	104.95	0.17	14	105.13	0.00	8,835	9,273	9288
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.19	1.64	136	109.83	0.00	7,282	7,878	7997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.81	0.23	14	113.03	0.00	6,144	6,931	6945
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.53	2.43	197	114.96	0.00	10,926	12,295	12561
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.52	0.19	14	116.71	0.00	7,808	9,097	9112
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.51	231	105.06	0.00	6,828	7,139	7173
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.37	0.00	21	100.37	0.00	4,000	4,015	4015
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.25	2.42	226	123.67	0.00	6,308	7,649	7801
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.70	2.12	228	122.83	0.00	8,031	9,693	9864
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.64	3.45	233	140.08	0.00	11,490	15,700	16096
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.53	0.47	170	103.99	0.00	10,519	10,890	10939
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.95	1.12	170	117.07	0.00	9,217	10,687	10790
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.18	0.79	170	103.97	0.00	4,618	4,764	4801
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.69	1.40	256	107.09	0.00	7,369	7,788	7891



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Nov-2017	Previous Index Price 31-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	104.95	104.99	-0.035%	-0.035%	-0.292%	-3.842%	-0.65	0.96	0.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.19	108.20	-0.013%	-0.013%	-0.276%	-3.684%	-0.61	1.58	1.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.81	112.82	-0.014%	-0.014%	-0.283%	-4.543%	-0.59	1.90	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.53	112.54	-0.012%	-0.012%	-0.129%	-3.355%	-0.55	2.34	2.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.52	116.53	-0.015%	-0.015%	-0.062%	-3.650%	-0.53	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.53	0.022%	0.022%	0.222%	-0.336%	-0.24	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.36	0.009%	0.009%			-0.08	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	121.24	0.007%	0.007%	0.135%	-2.071%	-0.05	4.90	4.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.70	120.70	0.000%	0.000%	0.387%	-0.852%	0.13	5.79	5.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.64	136.63	0.004%	0.004%	0.579%	-1.590%	0.35	6.29	6.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.50	0.029%	0.029%	1.188%	1.115%	0.58	8.19	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.95	115.88	0.065%	0.065%	1.613%	0.435%	1.04	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.18	103.06	0.113%	0.113%	2.299%		1.51	16.71	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.69	105.61	0.069%	0.069%	2.866%	-1.749%	1.74	21.21	20.85

Return Price Performance			Index Price 01-Nov-2017	Previous Index Price 31-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	105.15	-0.023%	-0.023%	-4.017%	-4.471%	-0.65	0.96	0.96
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.83	-0.002%	-0.002%	0.089%	-4.229%	-0.61	1.58	1.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.03	113.03	0.000%	0.000%	-4.790%	-5.298%	-0.59	1.90	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.96	114.96	0.000%	0.000%	0.228%	-3.874%	-0.55	2.34	2.35
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.71	-0.003%	-0.003%	-3.808%	-4.283%	-0.53	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.06	105.03	0.024%	0.024%	0.290%	-0.458%	-0.24	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.36	0.009%	0.009%			-0.08	4.96	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.67	123.65	0.016%	0.016%	0.420%	-2.518%	-0.05	4.90	4.90
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.83	122.82	0.007%	0.007%	0.633%	-1.275%	0.13	5.79	5.78
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.08	140.06	0.015%	0.015%	0.919%	-2.151%	0.35	6.29	6.26
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.99	103.96	0.032%	0.032%	1.272%	0.952%	0.58	8.19	8.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	117.07	116.99	0.070%	0.070%	1.789%	0.097%	1.04	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.97	103.85	0.117%	0.117%	2.437%		1.51	16.71	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.09	107.01	0.074%	0.074%	3.007%	-2.021%	1.74	21.21	20.85