

# Irish Stock Exchange Daily Bond Index Report

Wednesday 4 October, 2017

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## Bond Indices Performance

Index	Close Value 04-Oct-2017	Previous Close Value 03-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.08	115.89	0.161%	0.09%	0.09%	-2.31%	16.08%	6.32	6.27	0.83
All Bond Index (Return)	203.18	202.84	0.167%	0.13%	0.13%	0.23%	103.18%	6.32	6.27	0.83
Under 3 Bond Index (Clean)	86.30	86.30	0.001%	-0.03%	-0.03%	-3.68%	-13.70%	1.78	1.79	-0.49
Under 3 Bond Index (Return)	143.20	143.18	0.012%	0.03%	0.03%	-0.35%	43.20%	1.78	1.79	-0.49
Under 5 Bond Index (Clean)	99.60	99.59	0.010%	-0.04%	-0.04%	-3.35%	-0.40%	2.30	2.31	-0.39
Under 5 Bond Index (Return)	168.89	168.86	0.020%	0.01%	0.01%	-0.31%	68.89%	2.30	2.31	-0.39
Under 10 Bond Index (Clean)	111.39	111.30	0.078%	0.01%	0.01%	-2.53%	11.39%	4.17	4.16	0.19
Under 10 Bond Index (Return)	190.82	190.65	0.085%	0.05%	0.05%	0.14%	90.82%	4.17	4.16	0.19
5 Plus Bond Index (Clean)	131.05	130.68	0.283%	0.19%	0.19%	-1.21%	31.05%	9.58	9.48	1.07
5 Plus Bond Index (Return)	230.75	230.09	0.286%	0.22%	0.22%	0.89%	130.75%	9.58	9.48	1.07
10 Plus Bond Index (Clean)	139.19	138.47	0.521%	0.42%	0.42%	-1.91%	39.19%	15.61	15.37	1.57
10 Plus Bond Index (Return)	254.89	253.56	0.521%	0.44%	0.44%	-0.02%	154.89%	15.61	15.37	1.57

## 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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	100.19	5.29	351	105.48	0.00	6,227	6,239	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.22	4.33	351	109.55	0.00	8,835	9,296	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.47	1.30	108	109.77	0.00	7,298	7,916	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.09	5.67	351	118.76	0.00	6,386	7,222	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.64	2.08	169	114.72	0.00	10,926	12,307	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.53	4.81	351	121.34	0.00	7,808	9,098	9473
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.24	0.45	203	104.69	0.00	6,828	7,117	7148
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.97	2.12	198	123.08	0.00	6,308	7,631	7765
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	1.86	200	122.12	0.00	8,031	9,658	9807
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.98	3.03	205	139.02	0.00	11,490	15,625	15973
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.50	0.39	142	102.89	0.00	10,519	10,782	10823
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.49	0.93	142	115.42	0.00	9,157	10,483	10568
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.31	0.66	142	101.97	0.00	4,568	4,627	4657
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.28	1.25	228	104.53	0.00	7,319	7,559	7651



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Oct-2017	Previous Index Price 03-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.19	100.21	-0.018%	-0.050%	-0.050%	-4.434%	-0.31	0.03	0.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.22	105.23	-0.010%	-0.039%	-0.039%	-3.598%	-0.52	0.99	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.47	108.47	0.002%	-0.017%	-0.017%	-3.434%	-0.55	1.66	1.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.09	113.09	-0.006%	-0.036%	-0.036%	-4.307%	-0.49	1.88	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	112.64	112.63	0.012%	-0.031%	-0.031%	-3.260%	-0.45	2.41	2.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.53	116.51	0.012%	-0.051%	-0.051%	-3.640%	-0.41	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.24	104.19	0.056%	-0.074%	-0.074%	-0.631%	-0.15	4.36	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.97	120.89	0.067%	-0.099%	-0.099%	-2.300%	0.05	4.98	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.10	0.129%	0.017%	0.017%	-1.217%	0.23	5.87	5.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.98	135.77	0.158%	0.099%	0.099%	-2.060%	0.46	6.36	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	102.24	0.256%	0.189%	0.189%	0.117%	0.70	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.49	114.02	0.410%	0.328%	0.328%	-0.836%	1.16	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.31	100.76	0.546%	0.446%	0.446%		1.62	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.28	102.61	0.658%	0.527%	0.527%	-3.984%	1.85	21.20	20.81

Return Price Performance			Index Price 04-Oct-2017	Previous Index Price 03-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.48	105.48	-0.003%	0.024%	0.024%	-0.434%	-0.31	0.03	0.03
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.54	0.002%	0.018%	0.018%	-0.454%	-0.52	0.99	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.76	0.013%	0.038%	0.038%	-4.278%	-0.55	1.66	1.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.75	0.008%	0.034%	0.034%	-0.499%	-0.49	1.88	1.89
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.70	0.023%	0.024%	0.024%	-4.071%	-0.45	2.41	2.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	121.31	0.022%	0.007%	0.007%	-0.487%	-0.41	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.69	104.63	0.057%	-0.063%	-0.063%	-0.808%	-0.15	4.36	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.08	122.99	0.075%	-0.054%	-0.054%	-2.977%	0.05	4.98	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.12	121.96	0.134%	0.056%	0.056%	-1.841%	0.23	5.87	5.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.02	138.79	0.166%	0.150%	0.150%	-2.897%	0.46	6.36	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.89	102.63	0.258%	0.202%	0.202%	-0.115%	0.70	8.26	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.42	114.94	0.413%	0.354%	0.354%	-1.314%	1.16	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	101.41	0.546%	0.466%	0.466%		1.62	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.53	103.85	0.655%	0.546%	0.546%	-4.361%	1.85	21.20	20.81