

# Irish Stock Exchange Daily Bond Index Report

Tuesday 10 October, 2017

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## Bond Indices Performance

Index	Close Value 10-Oct-2017	Previous Close Value 09-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.06	116.13	-0.063%	0.07%	0.07%	-2.32%	16.06%	6.27	6.22	0.81
All Bond Index (Return)	203.25	203.36	-0.054%	0.16%	0.16%	0.26%	103.25%	6.27	6.22	0.81
Under 3 Bond Index (Clean)	86.23	86.24	-0.007%	-0.11%	-0.11%	-3.76%	-13.77%	1.77	1.78	-0.49
Under 3 Bond Index (Return)	143.18	143.18	0.005%	0.02%	0.02%	-0.36%	43.18%	1.77	1.78	-0.49
Under 5 Bond Index (Clean)	99.53	99.54	-0.012%	-0.11%	-0.11%	-3.42%	-0.47%	2.28	2.29	-0.39
Under 5 Bond Index (Return)	168.88	168.88	-0.002%	0.00%	0.00%	-0.32%	68.88%	2.28	2.29	-0.39
Under 10 Bond Index (Clean)	111.32	111.36	-0.038%	-0.05%	-0.05%	-2.59%	11.32%	4.19	4.18	0.18
Under 10 Bond Index (Return)	190.80	190.86	-0.028%	0.05%	0.05%	0.13%	90.80%	4.19	4.18	0.18
5 Plus Bond Index (Clean)	131.08	131.22	-0.101%	0.21%	0.21%	-1.19%	31.08%	9.32	9.22	1.03
5 Plus Bond Index (Return)	230.90	231.11	-0.093%	0.28%	0.28%	0.96%	130.90%	9.32	9.22	1.03
10 Plus Bond Index (Clean)	139.46	139.70	-0.173%	0.62%	0.62%	-1.72%	39.46%	15.60	15.36	1.56
10 Plus Bond Index (Return)	255.46	255.89	-0.167%	0.67%	0.67%	0.21%	155.46%	15.60	15.36	1.56

## 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	100.10	5.38	357	105.48	0.00	6,227	6,233	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.17	4.40	357	109.57	0.00	8,835	9,292	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.37	1.37	114	109.74	0.00	7,298	7,908	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.98	5.77	357	118.75	0.00	6,386	7,215	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.53	2.16	175	114.69	0.00	10,926	12,295	12531
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.45	4.89	357	121.34	0.00	7,808	9,092	9473
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.46	209	104.69	0.00	6,828	7,117	7148
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	0	100.01	0.00	4,000	4,000	4000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.87	2.18	204	123.05	0.00	6,308	7,625	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.16	1.92	206	122.08	0.00	8,031	9,650	9804
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.92	3.12	211	139.04	0.00	11,490	15,617	15976
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.51	0.41	148	102.92	0.00	10,519	10,783	10826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.59	0.97	148	115.56	0.00	9,157	10,492	10582
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.51	0.69	148	102.19	0.00	4,568	4,636	4668
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.64	1.28	234	104.92	0.00	7,319	7,585	7679



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Oct-2017	Previous Index Price 09-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	100.10	100.12	-0.017%	-0.141%	-0.141%	-4.521%	-0.52	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.17	105.15	0.018%	-0.085%	-0.085%	-3.642%	-0.56	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.37	108.39	-0.017%	-0.108%	-0.108%	-3.522%	-0.54	1.64	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	112.99	-0.012%	-0.129%	-0.129%	-4.396%	-0.49	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.53	112.55	-0.018%	-0.130%	-0.130%	-3.356%	-0.44	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.45	116.47	-0.023%	-0.121%	-0.121%	-3.707%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	104.26	-0.026%	-0.086%	-0.086%	-0.643%	-0.15	4.35	4.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.05	-0.046%				0.00	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.87	120.93	-0.049%	-0.178%	-0.178%	-2.378%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.16	120.23	-0.060%	-0.062%	-0.062%	-1.295%	0.24	5.85	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.92	136.01	-0.066%	0.049%	0.049%	-2.109%	0.46	6.34	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.61	-0.091%	0.198%	0.198%	0.127%	0.70	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.59	114.75	-0.139%	0.420%	0.420%	-0.745%	1.15	11.05	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.51	101.66	-0.149%	0.642%	0.642%		1.61	16.74	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.64	103.88	-0.236%	0.871%	0.871%	-3.654%	1.83	21.19	20.81

Return Price Performance			Index Price 10-Oct-2017	Previous Index Price 09-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	-0.002%	0.023%	0.023%	-0.435%	-0.52	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.54	0.028%	0.042%	0.042%	-0.431%	-0.56	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.75	-0.005%	0.014%	0.014%	-4.302%	-0.54	1.64	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.75	0.003%	0.027%	0.027%	-0.506%	-0.49	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.69	-0.006%	-0.010%	-0.010%	-4.102%	-0.44	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	121.35	-0.012%	0.007%	0.007%	-0.486%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.69	104.71	-0.024%	-0.063%	-0.063%	-0.808%	-0.15	4.35	4.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.05	-0.046%				0.00	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.10	-0.039%	-0.080%	-0.080%	-3.003%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.08	122.14	-0.052%	0.023%	0.023%	-1.874%	0.24	5.85	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.04	139.11	-0.054%	0.165%	0.165%	-2.882%	0.46	6.34	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.92	103.01	-0.088%	0.227%	0.227%	-0.089%	0.70	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	115.72	-0.133%	0.479%	0.479%	-1.191%	1.15	11.05	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.19	102.34	-0.144%	0.689%	0.689%		1.61	16.74	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.92	105.16	-0.228%	0.919%	0.919%	-4.007%	1.83	21.19	20.81

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