

Irish Stock Exchange Daily Bond Index Report

Wednesday 11 October, 2017

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Bond Indices Performance

Index	Close Value 11-Oct-2017	Previous Close Value 10-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.10	116.06	0.036%	0.11%	0.11%	-2.28%	16.10%	6.27	6.22	0.80
All Bond Index (Return)	203.34	203.25	0.044%	0.21%	0.21%	0.31%	103.34%	6.27	6.22	0.80
Under 3 Bond Index (Clean)	86.23	86.23	-0.005%	-0.12%	-0.12%	-3.76%	-13.77%	1.76	1.77	-0.49
Under 3 Bond Index (Return)	143.19	143.18	0.007%	0.02%	0.02%	-0.36%	43.19%	1.76	1.77	-0.49
Under 5 Bond Index (Clean)	99.53	99.53	-0.002%	-0.11%	-0.11%	-3.42%	-0.47%	2.28	2.29	-0.39
Under 5 Bond Index (Return)	168.89	168.88	0.008%	0.01%	0.01%	-0.31%	68.89%	2.28	2.29	-0.39
Under 10 Bond Index (Clean)	111.33	111.32	0.011%	-0.04%	-0.04%	-2.58%	11.33%	4.19	4.18	0.17
Under 10 Bond Index (Return)	190.84	190.80	0.019%	0.07%	0.07%	0.15%	90.84%	4.19	4.18	0.17
5 Plus Bond Index (Clean)	131.17	131.08	0.066%	0.28%	0.28%	-1.12%	31.17%	9.32	9.22	1.02
5 Plus Bond Index (Return)	231.06	230.90	0.071%	0.35%	0.35%	1.03%	131.06%	9.32	9.22	1.02
10 Plus Bond Index (Clean)	139.67	139.46	0.150%	0.77%	0.77%	-1.57%	39.67%	15.61	15.37	1.55
10 Plus Bond Index (Return)	255.86	255.46	0.154%	0.82%	0.82%	0.36%	155.86%	15.61	15.37	1.55

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	100.08	5.40	358	105.48	0.00	6,227	6,232	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.18	4.41	358	109.60	0.00	8,835	9,293	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.35	1.39	115	109.74	0.00	7,298	7,907	8008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.96	5.79	358	118.75	0.00	6,386	7,214	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.53	2.17	176	114.70	0.00	10,926	12,295	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.44	4.90	358	121.34	0.00	7,808	9,091	9474
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.25	0.46	210	104.71	0.00	6,828	7,118	7149
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.04	0.00	0	100.04	0.00	4,000	4,002	4002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.87	2.19	205	123.06	0.00	6,308	7,625	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	1.93	207	122.11	0.00	8,031	9,651	9806
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	3.14	212	139.09	0.00	11,490	15,621	15981
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.57	0.41	149	102.98	0.00	10,519	10,789	10832
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.74	0.98	149	115.72	0.00	9,157	10,506	10596
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.68	0.69	149	102.37	0.00	4,568	4,644	4676
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.81	1.29	235	105.10	0.00	7,319	7,598	7692

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Bond Index Constituent

Clean Price Performance			Index Price 11-Oct-2017	Previous Index Price 10-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	100.08	100.10	-0.016%	-0.157%	-0.157%	-4.536%	-0.56	0.01	0.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.18	105.17	0.011%	-0.073%	-0.073%	-3.631%	-0.58	0.97	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.35	108.37	-0.018%	-0.126%	-0.126%	-3.540%	-0.53	1.64	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	112.98	-0.016%	-0.145%	-0.145%	-4.411%	-0.49	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.53	112.53	-0.002%	-0.132%	-0.132%	-3.358%	-0.45	2.39	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.44	116.45	-0.008%	-0.129%	-0.129%	-3.715%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	104.23	0.017%	-0.069%	-0.069%	-0.626%	-0.16	4.34	4.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.04	100.01	0.033%				-0.01	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.87	120.87	-0.002%	-0.180%	-0.180%	-2.379%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	120.16	0.014%	-0.048%	-0.048%	-1.281%	0.23	5.85	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	135.92	0.025%	0.074%	0.074%	-2.084%	0.46	6.34	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.57	102.51	0.054%	0.252%	0.252%	0.181%	0.69	8.24	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.74	114.59	0.127%	0.548%	0.548%	-0.618%	1.14	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.68	101.51	0.169%	0.813%	0.813%		1.60	16.74	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.81	103.64	0.169%	1.041%	1.041%	-3.492%	1.82	21.20	20.82

Return Price Performance			Index Price 11-Oct-2017	Previous Index Price 10-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	0.000%	0.023%	0.023%	-0.435%	-0.56	0.01	0.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.57	0.023%	0.065%	0.065%	-0.408%	-0.58	0.97	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.74	-0.007%	0.006%	0.006%	-4.309%	-0.53	1.64	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.75	-0.002%	0.025%	0.025%	-0.508%	-0.49	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	114.69	0.009%	-0.001%	-0.001%	-4.094%	-0.45	2.39	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	121.34	0.004%	0.012%	0.012%	-0.482%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.71	104.69	0.019%	-0.044%	-0.044%	-0.789%	-0.16	4.34	4.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.04	100.01	0.033%				-0.01	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.06	123.05	0.007%	-0.073%	-0.073%	-2.996%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	122.08	0.021%	0.044%	0.044%	-1.853%	0.23	5.85	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.09	139.04	0.035%	0.200%	0.200%	-2.849%	0.46	6.34	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.98	102.92	0.056%	0.283%	0.283%	-0.033%	0.69	8.24	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.72	115.56	0.132%	0.612%	0.612%	-1.060%	1.14	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.37	102.19	0.173%	0.863%	0.863%		1.60	16.74	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.10	104.92	0.173%	1.093%	1.093%	-3.842%	1.82	21.20	20.82

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