

Irish Stock Exchange Daily Bond Index Report

Thursday 12 October, 2017

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Bond Indices Performance

Index	Close Value 12-Oct-2017	Previous Close Value 11-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.23	116.10	0.107%	0.21%	0.21%	-2.18%	16.23%	6.27	6.22	0.78
All Bond Index (Return)	203.57	203.34	0.113%	0.32%	0.32%	0.42%	103.57%	6.27	6.22	0.78
Under 3 Bond Index (Clean)	86.22	86.23	-0.006%	-0.12%	-0.12%	-3.77%	-13.78%	1.76	1.77	-0.51
Under 3 Bond Index (Return)	143.20	143.19	0.005%	0.03%	0.03%	-0.35%	43.20%	1.76	1.77	-0.51
Under 5 Bond Index (Clean)	99.54	99.53	0.009%	-0.10%	-0.10%	-3.41%	-0.46%	2.27	2.28	-0.41
Under 5 Bond Index (Return)	168.92	168.89	0.019%	0.03%	0.03%	-0.29%	68.92%	2.27	2.28	-0.41
Under 10 Bond Index (Clean)	111.41	111.33	0.069%	0.03%	0.03%	-2.51%	11.41%	4.18	4.17	0.15
Under 10 Bond Index (Return)	190.99	190.84	0.076%	0.14%	0.14%	0.23%	90.99%	4.18	4.17	0.15
5 Plus Bond Index (Clean)	131.41	131.17	0.181%	0.46%	0.46%	-0.94%	31.41%	9.32	9.22	1.00
5 Plus Bond Index (Return)	231.49	231.06	0.185%	0.54%	0.54%	1.21%	131.49%	9.32	9.22	1.00
10 Plus Bond Index (Clean)	140.06	139.67	0.276%	1.05%	1.05%	-1.30%	40.06%	15.61	15.37	1.53
10 Plus Bond Index (Return)	256.57	255.86	0.278%	1.10%	1.10%	0.64%	156.57%	15.61	15.37	1.53

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	100.04	5.41	359	105.45	0.00	6,227	6,230	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.18	4.43	359	109.60	0.00	8,835	9,292	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.34	1.40	116	109.73	0.00	7,298	7,906	8008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.95	5.80	359	118.75	0.00	6,386	7,213	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.53	2.18	177	114.71	0.00	10,926	12,295	12533
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.46	4.92	359	121.38	0.00	7,808	9,093	9477
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.46	211	104.79	0.00	6,828	7,123	7155
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.11	0.00	1	100.11	0.00	4,000	4,004	4004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.97	2.20	206	123.17	0.00	6,308	7,631	7770
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.33	1.94	208	122.26	0.00	8,031	9,663	9819
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.14	3.15	213	139.29	0.00	11,490	15,643	16005
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.77	0.41	150	103.18	0.00	10,519	10,810	10854
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.99	0.99	150	115.98	0.00	9,157	10,529	10620
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.97	0.70	150	102.67	0.00	4,568	4,658	4689
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.16	1.29	236	105.46	0.00	7,319	7,624	7718

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Bond Index Constituent

Clean Price Performance			Index Price 12-Oct-2017	Previous Index Price 11-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	100.04	100.08	-0.046%	-0.203%	-0.203%	-4.580%	-1.27	0.01	0.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.18	105.18	-0.007%	-0.080%	-0.080%	-3.637%	-0.62	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.34	108.35	-0.012%	-0.138%	-0.138%	-3.551%	-0.55	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.95	112.96	-0.015%	-0.160%	-0.160%	-4.426%	-0.51	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	112.53	112.53	0.003%	-0.130%	-0.130%	-3.356%	-0.46	2.39	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.44	0.021%	-0.107%	-0.107%	-3.694%	-0.43	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.25	0.073%	0.004%	0.004%	-0.554%	-0.18	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.11	100.04	0.071%				-0.02	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.97	120.87	0.085%	-0.095%	-0.095%	-2.296%	0.03	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.33	120.18	0.123%	0.075%	0.075%	-1.160%	0.21	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.14	135.95	0.138%	0.212%	0.212%	-1.949%	0.43	6.33	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	102.57	0.200%	0.453%	0.453%	0.381%	0.67	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	114.74	0.225%	0.774%	0.774%	-0.395%	1.12	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	101.68	0.290%	1.106%	1.106%		1.58	16.73	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.16	103.81	0.338%	1.383%	1.383%	-3.165%	1.81	21.20	20.83

Return Price Performance			Index Price 12-Oct-2017	Previous Index Price 11-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	105.45	105.48	-0.029%	-0.007%	-0.007%	-0.464%	-1.27	0.01	0.01
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.60	0.005%	0.069%	0.069%	-0.403%	-0.62	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.73	109.74	-0.001%	0.005%	0.005%	-4.310%	-0.55	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.75	-0.001%	0.024%	0.024%	-0.509%	-0.51	1.86	1.87
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.70	0.013%	0.012%	0.012%	-4.081%	-0.46	2.39	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.34	0.032%	0.044%	0.044%	-0.450%	-0.43	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	104.71	0.074%	0.031%	0.031%	-0.715%	-0.18	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.11	100.04	0.071%				-0.02	5.01	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.17	123.06	0.093%	0.019%	0.019%	-2.906%	0.03	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.26	122.11	0.129%	0.174%	0.174%	-1.726%	0.21	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.29	139.09	0.146%	0.346%	0.346%	-2.707%	0.43	6.33	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.18	102.98	0.202%	0.486%	0.486%	0.169%	0.67	8.24	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.98	115.72	0.228%	0.842%	0.842%	-0.835%	1.12	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.67	102.37	0.293%	1.159%	1.159%		1.58	16.73	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.46	105.10	0.339%	1.435%	1.435%	-3.516%	1.81	21.20	20.83

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