

Irish Stock Exchange Daily Bond Index Report

Friday 13 October, 2017

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Bond Indices Performance

Index	Close Value 13-Oct-2017	Previous Close Value 12-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.50	116.23	0.237%	0.45%	0.45%	-1.95%	16.50%	6.28	6.24	0.74
All Bond Index (Return)	204.06	203.57	0.242%	0.56%	0.56%	0.66%	104.06%	6.28	6.24	0.74
Under 3 Bond Index (Clean)	86.24	86.22	0.016%	-0.11%	-0.11%	-3.75%	-13.76%	1.75	1.76	-0.53
Under 3 Bond Index (Return)	143.24	143.20	0.027%	0.05%	0.05%	-0.33%	43.24%	1.75	1.76	-0.53
Under 5 Bond Index (Clean)	99.58	99.54	0.037%	-0.07%	-0.07%	-3.38%	-0.42%	2.27	2.28	-0.43
Under 5 Bond Index (Return)	169.00	168.92	0.046%	0.08%	0.08%	-0.25%	69.00%	2.27	2.28	-0.43
Under 10 Bond Index (Clean)	111.56	111.41	0.135%	0.16%	0.16%	-2.38%	11.56%	4.18	4.18	0.12
Under 10 Bond Index (Return)	191.25	190.99	0.141%	0.28%	0.28%	0.37%	91.25%	4.18	4.18	0.12
5 Plus Bond Index (Clean)	131.92	131.41	0.389%	0.85%	0.85%	-0.56%	31.92%	9.33	9.24	0.96
5 Plus Bond Index (Return)	232.39	231.49	0.390%	0.93%	0.93%	1.61%	132.39%	9.33	9.24	0.96
10 Plus Bond Index (Clean)	141.02	140.06	0.692%	1.74%	1.74%	-0.62%	41.02%	15.63	15.40	1.49
10 Plus Bond Index (Return)	258.34	256.57	0.691%	1.80%	1.80%	1.34%	158.34%	15.63	15.40	1.49

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	100.01	5.43	360	105.44	0.00	6,227	6,228	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.16	4.44	360	109.59	0.00	8,835	9,291	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.36	1.41	117	109.77	0.00	7,298	7,907	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.98	5.82	360	118.80	0.00	6,386	7,215	7586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.57	2.20	178	114.76	0.00	10,926	12,299	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.52	4.93	360	121.46	0.00	7,808	9,098	9483
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.46	0.47	212	104.92	0.00	6,828	7,132	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.26	0.00	2	100.26	0.00	4,000	4,010	4010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	2.21	207	123.41	0.00	6,308	7,645	7785
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.58	1.95	209	122.53	0.00	8,031	9,684	9840
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.47	3.17	214	139.63	0.00	11,490	15,680	16044
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.14	0.41	151	103.55	0.00	10,519	10,849	10892
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.56	0.99	151	116.55	0.00	9,157	10,581	10672
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.70	0.70	151	103.40	0.00	4,568	4,691	4723
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.16	1.30	237	106.46	0.00	7,319	7,696	7792

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Bond Index Constituent

Clean Price Performance			Index Price 13-Oct-2017	Previous Index Price 12-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	100.01	100.04	-0.027%	-0.229%	-0.229%	-4.606%	1.58	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.16	105.18	-0.018%	-0.098%	-0.098%	-3.655%	-0.61	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.36	108.34	0.018%	-0.121%	-0.121%	-3.534%	-0.57	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	112.95	0.028%	-0.132%	-0.132%	-4.399%	-0.53	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.57	112.53	0.033%	-0.097%	-0.097%	-3.324%	-0.48	2.38	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.52	116.46	0.052%	-0.055%	-0.055%	-3.643%	-0.45	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.32	0.127%	0.130%	0.130%	-0.428%	-0.21	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.11	0.146%				-0.05	5.00	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	120.97	0.183%	0.088%	0.088%	-2.118%	-0.01	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	120.33	0.209%	0.284%	0.284%	-0.953%	0.17	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.47	136.14	0.242%	0.454%	0.454%	-1.712%	0.39	6.33	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.14	102.77	0.356%	0.810%	0.810%	0.738%	0.62	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	114.99	0.491%	1.269%	1.269%	0.094%	1.07	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	101.97	0.713%	1.826%	1.826%		1.54	16.74	16.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.16	104.16	0.956%	2.352%	2.352%	-2.240%	1.76	21.23	20.87

Return Price Performance			Index Price 13-Oct-2017	Previous Index Price 12-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	105.44	105.45	-0.011%	-0.018%	-0.018%	-0.476%	1.58	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.60	-0.006%	0.063%	0.063%	-0.410%	-0.61	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.73	0.028%	0.034%	0.034%	-4.283%	-0.57	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.75	0.040%	0.065%	0.065%	-0.468%	-0.53	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.71	0.044%	0.056%	0.056%	-4.040%	-0.48	2.38	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.46	121.38	0.062%	0.105%	0.105%	-0.389%	-0.45	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	104.79	0.129%	0.159%	0.159%	-0.587%	-0.21	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.11	0.146%				-0.05	5.00	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.41	123.17	0.188%	0.208%	0.208%	-2.723%	-0.01	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.53	122.26	0.213%	0.388%	0.388%	-1.516%	0.17	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.63	139.29	0.247%	0.594%	0.594%	-2.466%	0.39	6.33	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	103.18	0.358%	0.845%	0.845%	0.527%	0.62	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	115.98	0.493%	1.339%	1.339%	-0.345%	1.07	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.40	102.67	0.712%	1.879%	1.879%		1.54	16.74	16.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	105.46	0.950%	2.399%	2.399%	-2.599%	1.76	21.23	20.87

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