

Irish Stock Exchange Daily Bond Index Report

Tuesday 17 October, 2017

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Bond Indices Performance

Index	Close Value 17-Oct-2017	Previous Close Value 16-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.68	116.58	0.086%	0.61%	0.61%	-1.80%	16.68%	6.31	6.26	0.72
All Bond Index (Return)	204.43	204.24	0.092%	0.75%	0.75%	0.85%	104.43%	6.31	6.26	0.72
Under 3 Bond Index (Clean)	86.23	86.24	-0.015%	-0.11%	-0.11%	-3.76%	-13.77%	1.78	1.79	-0.54
Under 3 Bond Index (Return)	143.29	143.30	-0.003%	0.09%	0.09%	-0.29%	43.29%	1.78	1.79	-0.54
Under 5 Bond Index (Clean)	99.58	99.59	-0.009%	-0.06%	-0.06%	-3.37%	-0.42%	2.30	2.31	-0.44
Under 5 Bond Index (Return)	169.08	169.08	0.001%	0.13%	0.13%	-0.20%	69.08%	2.30	2.31	-0.44
Under 10 Bond Index (Clean)	111.66	111.62	0.039%	0.25%	0.25%	-2.29%	11.66%	4.20	4.20	0.09
Under 10 Bond Index (Return)	191.49	191.40	0.048%	0.41%	0.41%	0.49%	91.49%	4.20	4.20	0.09
5 Plus Bond Index (Clean)	132.27	132.06	0.157%	1.11%	1.11%	-0.29%	32.27%	9.34	9.25	0.93
5 Plus Bond Index (Return)	233.06	232.68	0.161%	1.22%	1.22%	1.90%	133.06%	9.34	9.25	0.93
10 Plus Bond Index (Clean)	141.63	141.22	0.288%	2.18%	2.18%	-0.19%	41.63%	15.64	15.41	1.46
10 Plus Bond Index (Return)	259.49	258.74	0.291%	2.26%	2.26%	1.79%	159.49%	15.64	15.41	1.46

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	5.49	364	105.49	0.00	6,227	6,228	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.13	4.49	364	109.62	0.00	8,835	9,289	9685
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.34	1.46	121	109.80	0.00	7,298	7,906	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.96	5.88	364	118.85	0.00	6,386	7,214	7589
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.57	2.24	182	114.81	0.00	10,926	12,299	12545
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.54	4.99	364	121.53	0.00	7,808	9,099	9488
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.47	216	105.02	0.00	6,828	7,138	7170
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.38	0.00	6	100.38	0.00	4,000	4,015	4015
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.31	2.26	211	123.57	0.00	6,308	7,653	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.77	1.98	213	122.75	0.00	8,031	9,699	9858
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.73	3.23	218	139.96	0.00	11,490	15,711	16082
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.43	0.43	155	103.85	0.00	10,519	10,879	10924
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.93	1.02	155	116.95	0.00	9,157	10,616	10709
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.11	0.72	155	103.83	0.00	4,568	4,710	4743
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.78	1.32	241	107.10	0.00	7,319	7,742	7838

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Bond Index Constituent

Clean Price Performance			Index Price 17-Oct-2017	Previous Index Price 16-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	100.01	0.000%	-0.234%	-0.234%	-4.611%	3.14	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.13	105.15	-0.017%	-0.119%	-0.119%	-3.675%	-0.62	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.34	108.36	-0.018%	-0.131%	-0.131%	-3.544%	-0.58	1.62	1.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	112.98	-0.015%	-0.146%	-0.146%	-4.412%	-0.54	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	112.57	112.58	-0.013%	-0.093%	-0.093%	-3.320%	-0.49	2.38	2.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.54	116.55	-0.004%	-0.039%	-0.039%	-3.628%	-0.47	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.53	0.019%	0.217%	0.217%	-0.342%	-0.23	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.38	100.34	0.035%				-0.08	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	121.28	0.026%	0.187%	0.187%	-2.020%	-0.03	4.94	4.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.77	120.67	0.085%	0.442%	0.442%	-0.797%	0.14	5.83	5.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.73	136.59	0.105%	0.650%	0.650%	-1.520%	0.36	6.33	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.43	103.27	0.153%	1.090%	1.090%	1.018%	0.59	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.93	115.70	0.201%	1.598%	1.598%	0.419%	1.04	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.11	102.84	0.266%	2.234%	2.234%		1.52	16.75	16.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.78	105.33	0.422%	2.952%	2.952%	-1.667%	1.73	21.25	20.89

Return Price Performance			Index Price 17-Oct-2017	Previous Index Price 16-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	105.49	105.48	0.014%	0.034%	0.034%	-0.424%	3.14	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.63	-0.005%	0.089%	0.089%	-0.384%	-0.62	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.81	-0.006%	0.068%	0.068%	-4.249%	-0.58	1.62	1.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.85	118.85	-0.001%	0.106%	0.106%	-0.427%	-0.54	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	114.81	114.82	-0.003%	0.102%	0.102%	-3.995%	-0.49	2.38	2.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.53	121.52	0.007%	0.166%	0.166%	-0.329%	-0.47	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.02	105.00	0.021%	0.253%	0.253%	-0.495%	-0.23	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.38	100.34	0.035%				-0.08	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.57	123.53	0.035%	0.341%	0.341%	-2.594%	-0.03	4.94	4.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.75	122.64	0.091%	0.574%	0.574%	-1.333%	0.14	5.83	5.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.96	139.80	0.114%	0.828%	0.828%	-2.239%	0.36	6.33	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.85	103.69	0.155%	1.135%	1.135%	0.815%	0.59	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.95	116.72	0.204%	1.688%	1.688%	-0.003%	1.04	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.83	103.55	0.269%	2.303%	2.303%		1.52	16.75	16.50
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.10	106.65	0.423%	3.013%	3.013%	-2.016%	1.73	21.25	20.89

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