

Irish Stock Exchange Daily Bond Index Report

Thursday 19 October, 2017

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Bond Indices Performance

Index	Close Value 19-Oct-2017	Previous Close Value 18-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	116.54	-0.030%	0.45%	0.45%	-1.95%	16.50%	6.35	6.30	0.74
All Bond Index (Return)	204.15	204.20	-0.022%	0.61%	0.61%	0.71%	104.15%	6.35	6.30	0.74
Under 3 Bond Index (Clean)	86.18	86.21	-0.028%	-0.17%	-0.17%	-3.81%	-13.82%	1.99	2.00	-0.52
Under 3 Bond Index (Return)	143.27	143.27	-0.001%	0.07%	0.07%	-0.31%	43.27%	1.99	2.00	-0.52
Under 5 Bond Index (Clean)	99.53	99.55	-0.014%	-0.11%	-0.11%	-3.42%	-0.47%	2.49	2.50	-0.39
Under 5 Bond Index (Return)	169.03	169.04	-0.007%	0.09%	0.09%	-0.23%	69.03%	2.49	2.50	-0.39
Under 10 Bond Index (Clean)	111.54	111.56	-0.020%	0.15%	0.15%	-2.40%	11.54%	4.22	4.21	0.11
Under 10 Bond Index (Return)	191.33	191.35	-0.010%	0.32%	0.32%	0.41%	91.33%	4.22	4.21	0.11
5 Plus Bond Index (Clean)	131.95	132.00	-0.042%	0.87%	0.87%	-0.54%	31.95%	9.59	9.50	0.99
5 Plus Bond Index (Return)	232.53	232.61	-0.034%	0.99%	0.99%	1.67%	132.53%	9.59	9.50	0.99
10 Plus Bond Index (Clean)	141.09	141.20	-0.076%	1.79%	1.79%	-0.57%	41.09%	15.62	15.39	1.49
10 Plus Bond Index (Return)	258.54	258.72	-0.070%	1.88%	1.88%	1.41%	158.54%	15.62	15.39	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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.08	0.01	1	105.09	0.00	8,835	9,284	9285
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.30	1.48	123	109.78	0.00	7,282	7,886	7994
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.90	0.02	1	112.92	0.00	6,144	6,937	6938
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.49	2.27	184	114.76	0.00	10,926	12,291	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.55	0.01	1	116.57	0.00	7,808	9,100	9101
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.45	0.48	218	104.92	0.00	6,828	7,131	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.25	0.00	8	100.25	0.00	4,000	4,010	4010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.15	2.28	213	123.42	0.00	6,308	7,642	7786
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.58	2.00	215	122.59	0.00	8,031	9,684	9845
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.50	3.26	220	139.75	0.00	11,490	15,684	16058
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.43	157	103.65	0.00	10,519	10,858	10903
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.55	1.03	157	116.58	0.00	9,217	10,649	10744
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.66	0.73	157	103.39	0.00	4,618	4,740	4774
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.34	1.33	243	106.67	0.00	7,369	7,763	7861

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Bond Index Constituent

Clean Price Performance			Index Price 19-Oct-2017	Previous Index Price 18-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.08	105.11	-0.029%	-0.169%	-0.169%	-3.723%	-0.62	0.99	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.30	108.33	-0.025%	-0.173%	-0.173%	-3.585%	-0.58	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.90	112.94	-0.031%	-0.198%	-0.198%	-4.462%	-0.54	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.49	112.52	-0.027%	-0.164%	-0.164%	-3.389%	-0.48	2.37	2.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.55	116.50	0.045%	-0.030%	-0.030%	-3.619%	-0.49	2.86	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.47	-0.021%	0.121%	0.121%	-0.438%	-0.21	4.32	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.30	-0.042%				-0.05	4.99	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.15	121.18	-0.029%	0.050%	0.050%	-2.155%	-0.01	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	120.62	-0.028%	0.289%	0.289%	-0.949%	0.16	5.82	5.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.50	136.53	-0.029%	0.476%	0.476%	-1.691%	0.38	6.32	6.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.23	-0.012%	0.890%	0.890%	0.818%	0.61	8.22	8.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	115.63	-0.072%	1.258%	1.258%	0.083%	1.07	11.02	10.91
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.66	102.76	-0.098%	1.787%	1.787%		1.54	16.73	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.34	105.41	-0.067%	2.531%	2.531%	-2.069%	1.75	21.22	20.86

Return Price Performance			Index Price 19-Oct-2017	Previous Index Price 18-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.09	105.11	-0.017%	-4.047%	-4.047%	-4.500%	-0.62	0.99	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.80	-0.014%	0.048%	0.048%	-4.269%	-0.58	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.92	112.94	-0.017%	-4.886%	-4.886%	-5.393%	-0.54	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.78	-0.016%	0.053%	0.053%	-4.042%	-0.48	2.37	2.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.57	116.50	0.057%	-3.924%	-3.924%	-4.398%	-0.49	2.86	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	104.94	-0.019%	0.162%	0.162%	-0.585%	-0.21	4.32	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.30	-0.042%				-0.05	4.99	4.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.42	123.45	-0.019%	0.222%	0.222%	-2.709%	-0.01	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.59	122.61	-0.020%	0.438%	0.438%	-1.467%	0.16	5.82	5.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.75	139.77	-0.017%	0.679%	0.679%	-2.384%	0.38	6.32	6.29
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.65	103.66	-0.009%	0.941%	0.941%	0.622%	0.61	8.22	8.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.58	116.66	-0.066%	1.362%	1.362%	-0.323%	1.07	11.02	10.91
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.39	103.49	-0.094%	1.867%	1.867%		1.54	16.73	16.47
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.67	106.74	-0.061%	2.607%	2.607%	-2.402%	1.75	21.22	20.86