

Irish Stock Exchange Daily Bond Index Report

Wednesday 25 October, 2017

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Bond Indices Performance

Index	Close Value 25-Oct-2017	Previous Close Value 24-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.95	116.08	-0.111%	-0.03%	-0.03%	-2.41%	15.95%	6.31	6.26	0.81
All Bond Index (Return)	203.29	203.50	-0.102%	0.18%	0.18%	0.28%	103.29%	6.31	6.26	0.81
Under 3 Bond Index (Clean)	86.11	86.14	-0.034%	-0.26%	-0.26%	-3.90%	-13.89%	1.98	1.99	-0.50
Under 3 Bond Index (Return)	143.25	143.28	-0.022%	0.06%	0.06%	-0.32%	43.25%	1.98	1.99	-0.50
Under 5 Bond Index (Clean)	99.40	99.45	-0.043%	-0.24%	-0.24%	-3.55%	-0.60%	2.48	2.49	-0.35
Under 5 Bond Index (Return)	168.91	168.96	-0.033%	0.02%	0.02%	-0.30%	68.91%	2.48	2.49	-0.35
Under 10 Bond Index (Clean)	111.20	111.29	-0.079%	-0.16%	-0.16%	-2.70%	11.20%	4.20	4.19	0.17
Under 10 Bond Index (Return)	190.85	190.98	-0.069%	0.07%	0.07%	0.16%	90.85%	4.20	4.19	0.17
5 Plus Bond Index (Clean)	130.94	131.16	-0.168%	0.10%	0.10%	-1.30%	30.94%	9.55	9.45	1.06
5 Plus Bond Index (Return)	230.87	231.24	-0.160%	0.27%	0.27%	0.95%	130.87%	9.55	9.45	1.06
10 Plus Bond Index (Clean)	139.39	139.74	-0.250%	0.57%	0.57%	-1.77%	39.39%	15.57	15.33	1.56
10 Plus Bond Index (Return)	255.54	256.16	-0.243%	0.70%	0.70%	0.24%	155.54%	15.57	15.33	1.56

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	105.04	0.09	7	105.12	0.00	8,835	9,280	9288
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.22	1.56	129	109.77	0.00	7,282	7,880	7993
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.81	0.11	7	112.92	0.00	6,144	6,931	6938
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.38	2.34	190	114.72	0.00	10,926	12,279	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.40	0.10	7	116.49	0.00	7,808	9,088	9095
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.12	0.49	224	104.61	0.00	6,828	7,109	7142
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.94	0.00	14	99.94	0.00	4,000	3,998	3998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.69	2.34	219	123.03	0.00	6,308	7,613	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.00	2.06	221	122.06	0.00	8,031	9,637	9803
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.74	3.34	226	139.08	0.00	11,490	15,597	15981
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.54	0.45	163	102.99	0.00	10,519	10,786	10833
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.51	1.07	163	115.58	0.00	9,217	10,554	10653
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.35	0.76	163	102.11	0.00	4,618	4,680	4715
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.68	1.36	249	105.04	0.00	7,369	7,640	7741

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Bond Index Constituent

Clean Price Performance			Index Price 25-Oct-2017	Previous Index Price 24-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	105.04	105.05	-0.016%	-0.213%	-0.213%	-3.766%	-0.63	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.22	108.24	-0.022%	-0.247%	-0.247%	-3.656%	-0.57	1.60	1.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.81	112.84	-0.024%	-0.279%	-0.279%	-4.540%	-0.53	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.38	112.41	-0.031%	-0.262%	-0.262%	-3.483%	-0.46	2.36	2.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.40	116.48	-0.072%	-0.163%	-0.163%	-3.748%	-0.46	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	104.20	-0.082%	-0.195%	-0.195%	-0.751%	-0.14	4.30	4.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.94	100.02	-0.079%				0.01	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.69	120.81	-0.101%	-0.330%	-0.330%	-2.526%	0.06	4.92	4.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.00	120.15	-0.122%	-0.193%	-0.193%	-1.424%	0.24	5.81	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.74	135.92	-0.133%	-0.081%	-0.081%	-2.236%	0.46	6.30	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	102.68	-0.137%	0.228%	0.228%	0.156%	0.69	8.21	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.51	114.72	-0.187%	0.350%	0.350%	-0.814%	1.15	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.35	101.61	-0.263%	0.486%	0.486%		1.62	16.69	16.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.68	104.02	-0.331%	0.913%	0.913%	-3.614%	1.83	21.16	20.78

Return Price Performance			Index Price 25-Oct-2017	Previous Index Price 24-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	105.12	105.13	-0.005%	-4.021%	-4.021%	-4.475%	-0.63	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.79	-0.011%	0.041%	0.041%	-4.276%	-0.57	1.60	1.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.92	112.93	-0.010%	-4.882%	-4.882%	-5.389%	-0.53	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.74	-0.020%	0.022%	0.022%	-4.072%	-0.46	2.36	2.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.49	116.56	-0.060%	-3.984%	-3.984%	-4.458%	-0.46	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.61	104.69	-0.079%	-0.139%	-0.139%	-0.884%	-0.14	4.30	4.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.94	100.02	-0.079%				0.01	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.03	123.14	-0.090%	-0.099%	-0.099%	-3.021%	0.06	4.92	4.92
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	122.20	-0.111%	0.009%	0.009%	-1.887%	0.24	5.81	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.08	139.25	-0.119%	0.198%	0.198%	-2.850%	0.46	6.30	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.99	103.13	-0.134%	0.297%	0.297%	-0.019%	0.69	8.21	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.58	115.79	-0.179%	0.496%	0.496%	-1.175%	1.15	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.11	102.37	-0.257%	0.602%	0.602%		1.62	16.69	16.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.04	105.38	-0.322%	1.039%	1.039%	-3.893%	1.83	21.16	20.78