

Irish Stock Exchange Daily Bond Index Report

Thursday 26 October, 2017

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Bond Indices Performance

Index	Close Value 26-Oct-2017	Previous Close Value 25-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.19	115.95	0.210%	0.18%	0.18%	-2.21%	16.19%	6.32	6.27	0.78
All Bond Index (Return)	203.73	203.29	0.216%	0.40%	0.40%	0.50%	103.73%	6.32	6.27	0.78
Under 3 Bond Index (Clean)	86.11	86.11	0.008%	-0.25%	-0.25%	-3.89%	-13.89%	1.97	1.98	-0.53
Under 3 Bond Index (Return)	143.28	143.25	0.020%	0.08%	0.08%	-0.30%	43.28%	1.97	1.98	-0.53
Under 5 Bond Index (Clean)	99.45	99.40	0.042%	-0.20%	-0.20%	-3.51%	-0.56%	2.47	2.48	-0.38
Under 5 Bond Index (Return)	168.99	168.91	0.052%	0.07%	0.07%	-0.25%	68.99%	2.47	2.48	-0.38
Under 10 Bond Index (Clean)	111.35	111.20	0.131%	-0.03%	-0.03%	-2.57%	11.35%	4.20	4.19	0.14
Under 10 Bond Index (Return)	191.12	190.85	0.138%	0.21%	0.21%	0.30%	91.12%	4.20	4.19	0.14
5 Plus Bond Index (Clean)	131.40	130.94	0.353%	0.45%	0.45%	-0.95%	31.40%	9.55	9.46	1.03
5 Plus Bond Index (Return)	231.69	230.87	0.355%	0.63%	0.63%	1.30%	131.69%	9.55	9.46	1.03
10 Plus Bond Index (Clean)	140.17	139.39	0.557%	1.13%	1.13%	-1.22%	40.17%	15.58	15.34	1.53
10 Plus Bond Index (Return)	256.96	255.54	0.557%	1.26%	1.26%	0.80%	156.96%	15.58	15.34	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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.01	0.10	8	105.11	0.00	8,835	9,278	9287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.21	1.57	130	109.77	0.00	7,282	7,879	7993
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.80	0.13	8	112.93	0.00	6,144	6,930	6938
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.43	2.36	191	114.79	0.00	10,926	12,284	12542
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.42	0.11	8	116.53	0.00	7,808	9,090	9098
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.30	0.49	225	104.79	0.00	6,828	7,121	7155
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.13	0.00	15	100.13	0.00	4,000	4,005	4005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.92	2.35	220	123.27	0.00	6,308	7,628	7776
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	2.07	222	122.33	0.00	8,031	9,658	9824
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.05	3.36	227	139.41	0.00	11,490	15,633	16019
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.89	0.45	164	103.34	0.00	10,519	10,823	10870
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.99	1.08	164	116.06	0.00	9,217	10,598	10697
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.98	0.76	164	102.74	0.00	4,618	4,709	4744
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.42	1.37	250	105.79	0.00	7,369	7,695	7796

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Bond Index Constituent

Clean Price Performance			Index Price 26-Oct-2017	Previous Index Price 25-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	105.01	105.04	-0.022%	-0.235%	-0.235%	-3.787%	-0.65	0.97	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.21	108.22	-0.012%	-0.259%	-0.259%	-3.668%	-0.58	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.80	112.81	-0.011%	-0.290%	-0.290%	-4.550%	-0.55	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.43	112.38	0.045%	-0.217%	-0.217%	-3.440%	-0.50	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.42	116.40	0.020%	-0.143%	-0.143%	-3.729%	-0.48	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.12	0.177%	-0.018%	-0.018%	-0.576%	-0.18	4.30	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	99.94	0.193%				-0.03	4.97	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.92	120.69	0.191%	-0.140%	-0.140%	-2.341%	0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.00	0.213%	0.020%	0.020%	-1.214%	0.20	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.05	135.74	0.231%	0.150%	0.150%	-2.009%	0.42	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.89	102.54	0.336%	0.565%	0.565%	0.493%	0.65	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	114.51	0.416%	0.767%	0.767%	-0.402%	1.11	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.98	101.35	0.621%	1.109%	1.109%		1.58	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.42	103.68	0.714%	1.633%	1.633%	-2.927%	1.79	21.17	20.80

Return Price Performance			Index Price 26-Oct-2017	Previous Index Price 25-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	105.11	105.12	-0.010%	-4.030%	-4.030%	-4.484%	-0.65	0.97	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.77	-0.001%	0.040%	0.040%	-4.276%	-0.58	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.93	112.92	0.004%	-4.879%	-4.879%	-5.386%	-0.55	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.72	0.056%	0.078%	0.078%	-4.019%	-0.50	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.53	116.49	0.032%	-3.954%	-3.954%	-4.428%	-0.48	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	104.61	0.178%	0.038%	0.038%	-0.708%	-0.18	4.30	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	99.94	0.193%				-0.03	4.97	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.27	123.03	0.196%	0.097%	0.097%	-2.831%	0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.33	122.06	0.217%	0.226%	0.226%	-1.674%	0.20	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.41	139.08	0.236%	0.434%	0.434%	-2.621%	0.42	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.34	102.99	0.337%	0.635%	0.635%	0.317%	0.65	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.06	115.58	0.417%	0.915%	0.915%	-0.763%	1.11	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.74	102.11	0.621%	1.227%	1.227%		1.58	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	105.04	0.710%	1.756%	1.756%	-3.210%	1.79	21.17	20.80