

Irish Stock Exchange Daily Bond Index Report

Friday 27 October, 2017

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Bond Indices Performance

Index	Close Value 27-Oct-2017	Previous Close Value 26-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.34	116.19	0.127%	0.31%	0.31%	-2.08%	16.34%	6.31	6.27	0.75
All Bond Index (Return)	204.00	203.73	0.134%	0.53%	0.53%	0.64%	104.00%	6.31	6.27	0.75
Under 3 Bond Index (Clean)	86.16	86.11	0.051%	-0.20%	-0.20%	-3.84%	-13.84%	1.97	1.98	-0.56
Under 3 Bond Index (Return)	143.36	143.28	0.061%	0.14%	0.14%	-0.24%	43.36%	1.97	1.98	-0.56
Under 5 Bond Index (Clean)	99.51	99.45	0.069%	-0.13%	-0.13%	-3.44%	-0.49%	2.47	2.48	-0.41
Under 5 Bond Index (Return)	169.13	168.99	0.078%	0.15%	0.15%	-0.17%	69.13%	2.47	2.48	-0.41
Under 10 Bond Index (Clean)	111.49	111.35	0.128%	0.10%	0.10%	-2.44%	11.49%	4.20	4.19	0.11
Under 10 Bond Index (Return)	191.37	191.12	0.134%	0.35%	0.35%	0.43%	91.37%	4.20	4.19	0.11
5 Plus Bond Index (Clean)	131.63	131.40	0.177%	0.63%	0.63%	-0.77%	31.63%	9.55	9.45	1.01
5 Plus Bond Index (Return)	232.11	231.69	0.181%	0.81%	0.81%	1.49%	132.11%	9.55	9.45	1.01
10 Plus Bond Index (Clean)	140.35	140.17	0.128%	1.26%	1.26%	-1.10%	40.35%	15.57	15.34	1.52
10 Plus Bond Index (Return)	257.30	256.96	0.132%	1.39%	1.39%	0.93%	157.30%	15.57	15.34	1.52

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	0.11	9	105.12	0.00	8,835	9,278	9287
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.24	1.58	131	109.82	0.00	7,282	7,882	7997
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.85	0.15	9	113.00	0.00	6,144	6,934	6942
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.52	2.37	192	114.89	0.00	10,926	12,294	12553
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.51	0.12	9	116.64	0.00	7,808	9,097	9106
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.50	226	104.94	0.00	6,828	7,131	7165
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.30	0.00	16	100.30	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.11	2.36	221	123.47	0.00	6,308	7,640	7789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.49	2.08	223	122.57	0.00	8,031	9,676	9843
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	3.37	228	139.70	0.00	11,490	15,664	16051
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.14	0.45	165	103.60	0.00	10,519	10,849	10897
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.25	1.09	165	116.33	0.00	9,217	10,622	10722
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.13	0.77	165	102.90	0.00	4,618	4,716	4751
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	1.38	251	105.77	0.00	7,369	7,693	7794

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Bond Index Constituent

Clean Price Performance			Index Price 27-Oct-2017	Previous Index Price 26-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	105.01	-0.003%	-0.238%	-0.238%	-3.789%	-0.66	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.24	108.21	0.034%	-0.225%	-0.225%	-3.635%	-0.61	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.85	112.80	0.048%	-0.242%	-0.242%	-4.504%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.52	112.43	0.082%	-0.135%	-0.135%	-3.361%	-0.54	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.51	116.42	0.080%	-0.063%	-0.063%	-3.652%	-0.51	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.30	0.134%	0.116%	0.116%	-0.442%	-0.21	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.13	0.165%				-0.06	4.96	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.11	120.92	0.161%	0.021%	0.021%	-2.183%	-0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.49	120.26	0.190%	0.210%	0.210%	-1.027%	0.17	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.05	0.198%	0.348%	0.348%	-1.816%	0.39	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.14	102.89	0.249%	0.815%	0.815%	0.743%	0.62	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	114.99	0.229%	0.997%	0.997%	-0.174%	1.09	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.13	101.98	0.152%	1.263%	1.263%		1.57	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	104.42	-0.026%	1.607%	1.607%	-2.952%	1.80	21.17	20.80

Return Price Performance			Index Price 27-Oct-2017	Previous Index Price 26-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	105.11	0.009%	-4.022%	-4.022%	-4.475%	-0.66	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.77	0.045%	0.085%	0.085%	-4.234%	-0.61	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.00	112.93	0.062%	-4.820%	-4.820%	-5.327%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.89	114.79	0.091%	0.168%	0.168%	-3.932%	-0.54	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.64	116.53	0.091%	-3.866%	-3.866%	-4.341%	-0.51	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.94	104.79	0.136%	0.174%	0.174%	-0.573%	-0.21	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.13	0.165%				-0.06	4.96	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.47	123.27	0.166%	0.263%	0.263%	-2.670%	-0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.57	122.33	0.194%	0.420%	0.420%	-1.484%	0.17	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.70	139.41	0.204%	0.639%	0.639%	-2.422%	0.39	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	103.34	0.251%	0.887%	0.887%	0.569%	0.62	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.33	116.06	0.233%	1.149%	1.149%	-0.532%	1.09	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.90	102.74	0.155%	1.383%	1.383%		1.57	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.77	105.79	-0.021%	1.735%	1.735%	-3.231%	1.80	21.17	20.80