

Irish Stock Exchange Daily Bond Index Report

Monday 30 October, 2017

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Bond Indices Performance

Index	Close Value 30-Oct-2017	Previous Close Value 27-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	116.34	0.000%	0.31%	0.31%	-2.08%	16.34%	6.31	6.27	0.75
All Bond Index (Return)	204.05	204.00	0.025%	0.56%	0.56%	0.66%	104.05%	6.31	6.27	0.75
Under 3 Bond Index (Clean)	86.16	86.16	0.000%	-0.20%	-0.20%	-3.84%	-13.84%	1.97	1.98	-0.56
Under 3 Bond Index (Return)	143.41	143.36	0.035%	0.18%	0.18%	-0.21%	43.41%	1.97	1.98	-0.56
Under 5 Bond Index (Clean)	99.51	99.51	0.000%	-0.13%	-0.13%	-3.44%	-0.49%	2.47	2.48	-0.41
Under 5 Bond Index (Return)	169.18	169.13	0.029%	0.18%	0.18%	-0.15%	69.18%	2.47	2.48	-0.41
Under 10 Bond Index (Clean)	111.49	111.49	0.000%	0.10%	0.10%	-2.44%	11.49%	4.20	4.19	0.11
Under 10 Bond Index (Return)	191.42	191.37	0.027%	0.37%	0.37%	0.46%	91.42%	4.20	4.19	0.11
5 Plus Bond Index (Clean)	131.63	131.63	0.000%	0.63%	0.63%	-0.77%	31.63%	9.55	9.45	1.01
5 Plus Bond Index (Return)	232.16	232.11	0.021%	0.83%	0.83%	1.51%	132.16%	9.55	9.45	1.01
10 Plus Bond Index (Clean)	140.35	140.35	0.000%	1.26%	1.26%	-1.10%	40.35%	15.57	15.34	1.52
10 Plus Bond Index (Return)	257.34	257.30	0.016%	1.41%	1.41%	0.95%	157.34%	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	0.15	12	105.16	0.00	8,835	9,278	9291
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.24	1.62	134	109.86	0.00	7,282	7,882	7999
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.85	0.19	12	113.05	0.00	6,144	6,934	6945
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.52	2.40	195	114.93	0.00	10,926	12,294	12557
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.51	0.16	12	116.68	0.00	7,808	9,097	9110
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.50	229	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	19	100.30	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.11	2.39	224	123.51	0.00	6,308	7,640	7791
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.49	2.11	226	122.59	0.00	8,031	9,676	9845
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	3.42	231	139.74	0.00	11,490	15,664	16057
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.14	0.46	168	103.60	0.00	10,519	10,849	10898
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.25	1.11	168	116.35	0.00	9,217	10,622	10724
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.13	0.78	168	102.91	0.00	4,618	4,716	4752
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	1.39	254	105.79	0.00	7,369	7,693	7795

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Bond Index Constituent

Clean Price Performance			Index Price 30-Oct-2017	Previous Index Price 27-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	0.000%	-0.238%	-0.238%	-3.789%	-0.66	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.24	108.24	0.000%	-0.225%	-0.225%	-3.635%	-0.61	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.85	112.85	0.000%	-0.242%	-0.242%	-4.504%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.52	112.52	0.000%	-0.135%	-0.135%	-3.361%	-0.54	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.51	116.51	0.000%	-0.063%	-0.063%	-3.652%	-0.51	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.44	0.000%	0.116%	0.116%	-0.442%	-0.21	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.30	0.000%				-0.06	4.96	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.11	121.11	0.000%	0.021%	0.021%	-2.183%	-0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.49	120.49	0.000%	0.210%	0.210%	-1.027%	0.17	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.32	0.000%	0.348%	0.348%	-1.816%	0.39	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.14	103.14	0.000%	0.815%	0.815%	0.743%	0.62	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.25	0.000%	0.997%	0.997%	-0.174%	1.09	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.13	102.13	0.000%	1.263%	1.263%		1.57	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	104.39	0.000%	1.607%	1.607%	-2.952%	1.80	21.17	20.80

Return Price Performance			Index Price 30-Oct-2017	Previous Index Price 27-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	105.16	105.12	0.035%	-3.988%	-3.988%	-4.442%	-0.66	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.86	109.82	0.033%	0.118%	0.118%	-4.202%	-0.61	1.59	1.60
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.05	113.00	0.043%	-4.779%	-4.779%	-5.286%	-0.59	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.93	114.89	0.032%	0.201%	0.201%	-3.901%	-0.54	2.35	2.36
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.68	116.64	0.035%	-3.833%	-3.833%	-4.307%	-0.51	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.94	104.94	0.007%	0.180%	0.180%	-0.567%	-0.21	4.29	4.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.30	0.000%				-0.06	4.96	4.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.51	123.47	0.026%	0.289%	0.289%	-2.645%	-0.02	4.91	4.91
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.59	122.57	0.023%	0.443%	0.443%	-1.461%	0.17	5.80	5.79
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.74	139.70	0.032%	0.671%	0.671%	-2.391%	0.39	6.29	6.27
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	103.60	0.008%	0.895%	0.895%	0.577%	0.62	8.20	8.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.35	116.33	0.017%	1.167%	1.167%	-0.515%	1.09	11.00	10.88
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	102.90	0.014%	1.397%	1.397%		1.57	16.70	16.44
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	105.77	0.016%	1.752%	1.752%	-3.215%	1.80	21.17	20.80