

Irish Stock Exchange Daily Bond Index Report



Monday 9 October, 2017

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Bond Indices Performance

Index	Close Value 09-Oct-2017	Previous Close Value 06-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.13	115.83	0.259%	0.13%	0.13%	-2.26%	16.13%	6.28	6.23	0.80
All Bond Index (Return)	203.36	202.79	0.278%	0.21%	0.21%	0.32%	103.36%	6.28	6.23	0.80
Under 3 Bond Index (Clean)	86.24	86.21	0.031%	-0.10%	-0.10%	-3.75%	-13.76%	1.77	1.78	-0.48
Under 3 Bond Index (Return)	143.18	143.09	0.064%	0.01%	0.01%	-0.37%	43.18%	1.77	1.78	-0.48
Under 5 Bond Index (Clean)	99.54	99.49	0.053%	-0.10%	-0.10%	-3.41%	-0.46%	2.28	2.29	-0.39
Under 5 Bond Index (Return)	168.88	168.74	0.082%	0.01%	0.01%	-0.32%	68.88%	2.28	2.29	-0.39
Under 10 Bond Index (Clean)	111.36	111.19	0.154%	-0.01%	-0.01%	-2.56%	11.36%	4.19	4.19	0.17
Under 10 Bond Index (Return)	190.86	190.52	0.177%	0.07%	0.07%	0.16%	90.86%	4.19	4.19	0.17
5 Plus Bond Index (Clean)	131.22	130.68	0.413%	0.31%	0.31%	-1.09%	31.22%	9.32	9.23	1.02
5 Plus Bond Index (Return)	231.11	230.13	0.428%	0.38%	0.38%	1.05%	131.11%	9.32	9.23	1.02
10 Plus Bond Index (Clean)	139.70	138.70	0.725%	0.79%	0.79%	-1.55%	39.70%	15.61	15.37	1.55
10 Plus Bond Index (Return)	255.89	254.02	0.735%	0.84%	0.84%	0.38%	155.89%	15.61	15.37	1.55

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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	100.12	5.36	356	105.48	0.00	6,227	6,234	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.15	4.39	356	109.54	0.00	8,835	9,290	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.39	1.36	113	109.75	0.00	7,298	7,910	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.99	5.76	356	118.75	0.00	6,386	7,216	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.55	2.15	174	114.69	0.00	10,926	12,297	12531
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.47	4.88	356	121.35	0.00	7,808	9,094	9475
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.46	208	104.71	0.00	6,828	7,118	7150
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	0	100.05	0.00	4,000	4,002	4002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.93	2.17	203	123.10	0.00	6,308	7,629	7766
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.23	1.91	205	122.14	0.00	8,031	9,656	9809
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.01	3.11	210	139.11	0.00	11,490	15,627	15984
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.61	0.40	147	103.01	0.00	10,519	10,793	10835
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.75	0.97	147	115.72	0.00	9,157	10,507	10596
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.66	0.69	147	102.34	0.00	4,568	4,643	4674
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.88	1.28	233	105.16	0.00	7,319	7,603	7696

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Bond Index Constituent

Clean Price Performance			Index Price 09-Oct-2017	Previous Index Price 06-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.12	100.13	-0.013%	-0.124%	-0.124%	-4.505%	-0.57	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.15	105.14	0.007%	-0.103%	-0.103%	-3.659%	-0.53	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.39	108.37	0.017%	-0.091%	-0.091%	-3.506%	-0.54	1.65	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.99	112.96	0.030%	-0.118%	-0.118%	-4.385%	-0.49	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.55	112.48	0.059%	-0.113%	-0.113%	-3.339%	-0.44	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.47	116.40	0.067%	-0.098%	-0.098%	-3.685%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.10	0.150%	-0.060%	-0.060%	-0.618%	-0.16	4.35	4.36
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	99.92	0.132%				-0.01	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.93	120.69	0.196%	-0.130%	-0.130%	-2.330%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.23	119.95	0.234%	-0.002%	-0.002%	-1.236%	0.23	5.85	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	135.64	0.273%	0.115%	0.115%	-2.044%	0.45	6.34	6.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	102.22	0.383%	0.289%	0.289%	0.218%	0.69	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.75	114.17	0.507%	0.560%	0.560%	-0.606%	1.14	11.05	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.66	100.88	0.771%	0.792%	0.792%		1.60	16.74	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.88	102.85	0.999%	1.110%	1.110%	-3.427%	1.82	21.21	20.83

Return Price Performance			Index Price 09-Oct-2017	Previous Index Price 06-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.48	105.45	0.030%	0.025%	0.025%	-0.433%	-0.57	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.50	0.040%	0.014%	0.014%	-0.459%	-0.53	0.98	0.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.70	0.049%	0.019%	0.019%	-4.296%	-0.54	1.65	1.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.67	0.070%	0.024%	0.024%	-0.509%	-0.49	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.59	0.090%	-0.003%	-0.003%	-4.096%	-0.44	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.23	0.098%	0.019%	0.019%	-0.475%	-0.41	2.77	2.78
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.71	104.55	0.156%	-0.039%	-0.039%	-0.785%	-0.16	4.35	4.36
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	99.92	0.132%				-0.01	5.02	5.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.10	122.83	0.218%	-0.041%	-0.041%	-2.965%	0.05	4.96	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.14	121.83	0.254%	0.075%	0.075%	-1.823%	0.23	5.85	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.11	138.70	0.299%	0.219%	0.219%	-2.830%	0.45	6.34	6.32
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.01	102.61	0.389%	0.316%	0.316%	-0.001%	0.69	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.72	115.12	0.520%	0.613%	0.613%	-1.059%	1.14	11.05	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.34	101.55	0.780%	0.834%	0.834%		1.60	16.74	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.16	104.11	1.004%	1.149%	1.149%	-3.788%	1.82	21.21	20.83

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