

# Irish Stock Exchange Daily Bond Index Report

Friday 20 October, 2017

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## Bond Indices Performance

Index	Close Value 20-Oct-2017	Previous Close Value 19-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.17	116.50	-0.288%	0.16%	0.16%	-2.23%	16.17%	6.33	6.28	0.78
All Bond Index (Return)	203.59	204.15	-0.277%	0.33%	0.33%	0.43%	103.59%	6.33	6.28	0.78
Under 3 Bond Index (Clean)	86.14	86.18	-0.048%	-0.22%	-0.22%	-3.86%	-13.86%	1.99	1.99	-0.51
Under 3 Bond Index (Return)	143.22	143.27	-0.035%	0.04%	0.04%	-0.34%	43.22%	1.99	1.99	-0.51
Under 5 Bond Index (Clean)	99.46	99.53	-0.071%	-0.18%	-0.18%	-3.49%	-0.54%	2.49	2.50	-0.36
Under 5 Bond Index (Return)	168.93	169.03	-0.061%	0.03%	0.03%	-0.29%	68.93%	2.49	2.50	-0.36
Under 10 Bond Index (Clean)	111.36	111.54	-0.168%	-0.02%	-0.02%	-2.56%	11.36%	4.21	4.21	0.15
Under 10 Bond Index (Return)	191.03	191.33	-0.157%	0.17%	0.17%	0.25%	91.03%	4.21	4.21	0.15
5 Plus Bond Index (Clean)	131.32	131.95	-0.472%	0.39%	0.39%	-1.00%	31.32%	9.57	9.47	1.04
5 Plus Bond Index (Return)	231.47	232.53	-0.458%	0.53%	0.53%	1.21%	131.47%	9.57	9.47	1.04
10 Plus Bond Index (Clean)	139.94	141.09	-0.813%	0.96%	0.96%	-1.38%	39.94%	15.59	15.35	1.54
10 Plus Bond Index (Return)	256.47	258.54	-0.799%	1.07%	1.07%	0.60%	156.47%	15.59	15.35	1.54

## 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	105.05	0.03	2	105.07	0.00	8,835	9,281	9283
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.26	1.50	124	109.75	0.00	7,282	7,883	7992
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.87	0.03	2	112.90	0.00	6,144	6,935	6937
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.43	2.28	185	114.71	0.00	10,926	12,285	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.46	0.03	2	116.48	0.00	7,808	9,092	9095
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.27	0.48	219	104.75	0.00	6,828	7,119	7152
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.08	0.00	9	100.08	0.00	4,000	4,003	4003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.91	2.29	214	123.19	0.00	6,308	7,627	7772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	2.01	216	122.29	0.00	8,031	9,660	9821
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.08	3.27	221	139.35	0.00	11,490	15,636	16011
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.84	0.43	158	103.27	0.00	10,519	10,817	10863
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.88	1.04	158	115.92	0.00	9,217	10,588	10683
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.77	0.74	158	102.50	0.00	4,618	4,699	4733
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.19	1.34	244	105.52	0.00	7,369	7,677	7776



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Oct-2017	Previous Index Price 19-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	105.05	105.08	-0.030%	-0.200%	-0.200%	-3.753%	-0.60	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.26	108.30	-0.036%	-0.209%	-0.209%	-3.620%	-0.57	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.87	112.90	-0.029%	-0.227%	-0.227%	-4.490%	-0.54	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.43	112.49	-0.051%	-0.215%	-0.215%	-3.438%	-0.47	2.36	2.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.46	116.55	-0.082%	-0.112%	-0.112%	-3.699%	-0.47	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.45	-0.167%	-0.046%	-0.046%	-0.603%	-0.17	4.31	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.08	100.25	-0.176%				-0.02	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	121.15	-0.199%	-0.149%	-0.149%	-2.349%	0.03	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.58	-0.251%	0.037%	0.037%	-1.198%	0.21	5.82	5.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.08	136.50	-0.307%	0.167%	0.167%	-1.993%	0.43	6.31	6.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	103.22	-0.372%	0.515%	0.515%	0.443%	0.66	8.21	8.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	115.55	-0.580%	0.670%	0.670%	-0.497%	1.12	11.02	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.77	102.66	-0.870%	0.901%	0.901%		1.59	16.71	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.19	105.34	-1.097%	1.405%	1.405%	-3.144%	1.80	21.18	20.81

Return Price Performance			Index Price 20-Oct-2017	Previous Index Price 19-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	105.07	105.09	-0.018%	-4.064%	-4.064%	-4.517%	-0.60	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.78	-0.025%	0.024%	0.024%	-4.292%	-0.57	1.61	1.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.90	112.92	-0.015%	-4.901%	-4.901%	-5.407%	-0.54	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.76	-0.038%	0.015%	0.015%	-4.079%	-0.47	2.36	2.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.48	116.57	-0.071%	-3.992%	-3.992%	-4.466%	-0.47	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.75	104.92	-0.164%	-0.002%	-0.002%	-0.748%	-0.17	4.31	4.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.08	100.25	-0.176%				-0.02	4.98	4.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.19	123.42	-0.186%	0.036%	0.036%	-2.891%	0.03	4.93	4.93
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.29	122.59	-0.240%	0.197%	0.197%	-1.703%	0.21	5.82	5.80
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.35	139.75	-0.289%	0.388%	0.388%	-2.666%	0.43	6.31	6.28
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.27	103.65	-0.368%	0.570%	0.570%	0.252%	0.66	8.21	8.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	116.58	-0.569%	0.785%	0.785%	-0.890%	1.12	11.02	10.89
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.50	103.39	-0.859%	0.992%	0.992%		1.59	16.71	16.45
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.52	106.67	-1.079%	1.500%	1.500%	-3.455%	1.80	21.18	20.81