

Irish Stock Exchange Daily Bond Index Report

Thursday 7 September, 2017

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Bond Indices Performance

Index	Close Value 07-Sep-2017	Previous Close Value 06-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.60	116.59	0.011%	-0.02%	0.44%	-1.87%	16.60%	6.01	5.96	0.77
All Bond Index (Return)	203.60	203.56	0.020%	0.04%	1.05%	0.44%	103.60%	6.01	5.96	0.77
Under 3 Bond Index (Clean)	86.62	86.64	-0.024%	-0.07%	-0.63%	-3.33%	-13.38%	1.59	1.60	-0.51
Under 3 Bond Index (Return)	143.25	143.27	-0.012%	0.02%	0.20%	-0.32%	43.25%	1.59	1.60	-0.51
Under 5 Bond Index (Clean)	99.98	99.99	-0.013%	-0.04%	-0.41%	-2.99%	-0.02%	2.13	2.14	-0.42
Under 5 Bond Index (Return)	169.03	169.03	-0.002%	0.03%	0.34%	-0.23%	69.03%	2.13	2.14	-0.42
Under 10 Bond Index (Clean)	111.85	111.82	0.024%	0.04%	0.15%	-2.13%	11.85%	3.96	3.95	0.13
Under 10 Bond Index (Return)	191.11	191.05	0.033%	0.10%	0.81%	0.29%	91.11%	3.96	3.95	0.13
5 Plus Bond Index (Clean)	131.78	131.73	0.033%	0.00%	1.24%	-0.66%	31.78%	9.60	9.51	1.01
5 Plus Bond Index (Return)	231.57	231.48	0.039%	0.05%	1.72%	1.25%	131.57%	9.60	9.51	1.01
10 Plus Bond Index (Clean)	140.10	140.17	-0.049%	-0.28%	1.81%	-1.27%	40.10%	15.66	15.42	1.53
10 Plus Bond Index (Return)	256.18	256.29	-0.044%	-0.24%	2.18%	0.49%	156.18%	15.66	15.42	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
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	100.60	4.88	324	105.48	0.00	6,227	6,265	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.52	4.00	324	109.51	0.00	8,835	9,322	9675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.85	0.98	81	109.83	0.00	7,298	7,943	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.58	5.24	324	118.82	0.00	6,386	7,253	7588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.09	1.75	142	114.84	0.00	10,926	12,356	12548
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.08	4.44	324	121.51	0.00	8,058	9,433	9791
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.59	0.39	176	104.97	0.00	6,828	7,141	7167
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.54	1.83	171	123.37	0.00	6,308	7,667	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.74	1.61	173	122.36	0.00	8,031	9,697	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.76	2.63	178	139.40	0.00	11,490	15,714	16017
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.01	0.32	115	103.32	0.00	9,965	10,265	10296
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	0.76	115	115.69	0.00	9,157	10,524	10593
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.88	0.54	115	102.42	0.00	4,050	4,126	4148
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.40	1.10	201	105.50	0.00	7,219	7,536	7616

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Bond Index Constituent

Clean Price Performance			Index Price 07-Sep-2017	Previous Index Price 06-Sep-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.60	100.65	-0.052%	-0.115%	-1.164%	-4.044%	-0.40	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.52	105.56	-0.043%	-0.095%	-0.820%	-3.326%	-0.48	1.06	1.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.85	108.87	-0.017%	-0.060%	-0.464%	-3.095%	-0.57	1.73	1.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.58	113.61	-0.022%	-0.063%	-0.686%	-3.886%	-0.51	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	113.09	113.09	-0.004%	-0.037%	-0.297%	-2.874%	-0.49	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.08	117.09	-0.013%	-0.047%	-0.279%	-3.188%	-0.45	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	104.52	0.058%	0.117%	0.786%	-0.305%	-0.21	4.43	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.54	121.49	0.044%	0.110%	0.400%	-1.837%	0.00	5.05	5.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.74	120.65	0.075%	0.147%	0.807%	-0.817%	0.19	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.76	136.68	0.060%	0.105%	0.724%	-1.499%	0.41	6.43	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.01	102.89	0.119%	0.243%	1.824%	0.611%	0.64	8.33	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	114.94	0.000%	-0.029%	1.204%	-0.446%	1.13	11.13	11.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.88	101.93	-0.048%	-0.274%	1.831%		1.59	16.83	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.40	104.52	-0.118%	-0.626%	2.651%	-2.947%	1.80	21.31	20.93

Return Price Performance			Index Price 07-Sep-2017	Previous Index Price 06-Sep-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	105.52	-0.035%	-0.010%	-0.137%	-0.432%	-0.40	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.54	-0.029%	-0.012%	-0.019%	-0.486%	-0.48	1.06	1.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.83	-0.005%	0.017%	0.296%	-4.230%	-0.57	1.73	1.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.83	-0.008%	0.035%	0.279%	-0.448%	-0.51	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	114.84	114.83	0.007%	0.039%	0.450%	-3.973%	-0.49	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.51	121.52	-0.002%	0.034%	0.511%	-0.342%	-0.45	2.85	2.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.97	104.91	0.060%	0.132%	0.930%	-0.540%	-0.21	4.43	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.37	123.30	0.053%	0.169%	1.000%	-2.753%	0.00	5.05	5.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.36	122.26	0.083%	0.199%	1.333%	-1.652%	0.19	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.40	139.30	0.069%	0.178%	1.458%	-2.632%	0.41	6.43	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.32	103.20	0.121%	0.261%	2.008%	0.305%	0.64	8.33	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.69	115.69	0.005%	0.011%	1.599%	-1.082%	1.13	11.13	11.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.42	102.46	-0.043%	-0.241%	2.148%		1.59	16.83	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.50	105.62	-0.112%	-0.584%	3.001%	-3.477%	1.80	21.31	20.93