

Irish Stock Exchange Daily Bond Index Report

Friday 22 September, 2017

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Bond Indices Performance

Index	Close Value 22-Sep-2017	Previous Close Value 21-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.05	116.04	0.005%	-0.49%	-0.03%	-2.33%	16.05%	6.00	5.96	0.84
All Bond Index (Return)	202.91	202.89	0.013%	-0.29%	0.71%	0.10%	102.91%	6.00	5.96	0.84
Under 3 Bond Index (Clean)	86.39	86.40	-0.012%	-0.33%	-0.89%	-3.58%	-13.61%	1.55	1.56	-0.47
Under 3 Bond Index (Return)	143.14	143.14	0.001%	-0.06%	0.13%	-0.40%	43.14%	1.55	1.56	-0.47
Under 5 Bond Index (Clean)	99.69	99.71	-0.015%	-0.33%	-0.70%	-3.27%	-0.31%	2.08	2.09	-0.38
Under 5 Bond Index (Return)	168.82	168.83	-0.004%	-0.09%	0.22%	-0.35%	68.82%	2.08	2.09	-0.38
Under 10 Bond Index (Clean)	111.38	111.40	-0.015%	-0.38%	-0.27%	-2.53%	11.38%	3.94	3.93	0.20
Under 10 Bond Index (Return)	190.60	190.61	-0.005%	-0.17%	0.54%	0.03%	90.60%	3.94	3.93	0.20
5 Plus Bond Index (Clean)	130.93	130.90	0.023%	-0.64%	0.59%	-1.30%	30.93%	9.59	9.49	1.08
5 Plus Bond Index (Return)	230.34	230.27	0.030%	-0.48%	1.17%	0.71%	130.34%	9.59	9.49	1.08
10 Plus Bond Index (Clean)	139.06	138.92	0.095%	-1.02%	1.05%	-2.00%	39.06%	15.61	15.37	1.58
10 Plus Bond Index (Return)	254.49	254.23	0.100%	-0.90%	1.51%	-0.17%	154.49%	15.61	15.37	1.58

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	100.35	5.11	339	105.46	0.00	6,227	6,249	6567
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.34	4.18	339	109.52	0.00	8,835	9,307	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.56	1.16	96	109.72	0.00	7,298	7,923	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.21	5.48	339	118.69	0.00	6,386	7,230	7580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.73	1.94	157	114.67	0.00	10,926	12,317	12529
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.64	4.64	339	121.29	0.00	8,058	9,399	9773
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.25	0.42	191	104.67	0.00	6,828	7,118	7147
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.01	1.99	186	123.00	0.00	6,308	7,634	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.09	1.75	188	121.84	0.00	8,031	9,644	9785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.93	2.86	193	138.78	0.00	11,490	15,618	15947
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.26	0.36	130	102.61	0.00	10,519	10,756	10793
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.31	0.86	130	115.17	0.00	9,157	10,467	10545
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.34	0.61	130	101.94	0.00	4,568	4,629	4656
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.20	1.18	216	104.38	0.00	7,219	7,450	7535

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Bond Index Constituent

Clean Price Performance			Index Price 22-Sep-2017	Previous Index Price 21-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	100.35	100.38	-0.026%	-0.364%	-1.411%	-4.284%	-0.28	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.34	105.35	-0.004%	-0.258%	-0.981%	-3.483%	-0.51	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.56	108.57	-0.009%	-0.321%	-0.724%	-3.348%	-0.53	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.21	113.23	-0.012%	-0.390%	-1.011%	-4.200%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.73	112.74	-0.011%	-0.354%	-0.613%	-3.181%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.64	116.67	-0.024%	-0.415%	-0.646%	-3.544%	-0.40	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	104.28	-0.026%	-0.203%	0.464%	-0.623%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.01	121.07	-0.050%	-0.329%	-0.040%	-2.267%	0.06	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.09	120.10	-0.015%	-0.400%	0.257%	-1.358%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.93	135.94	-0.008%	-0.506%	0.109%	-2.100%	0.49	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	102.25	0.002%	-0.490%	1.078%	-0.125%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.31	114.35	-0.037%	-0.572%	0.653%	-0.987%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.34	101.17	0.163%	-0.808%	1.286%		1.62	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.20	102.95	0.239%	-1.771%	1.468%	-4.065%	1.85	21.22	20.84

Return Price Performance			Index Price 22-Sep-2017	Previous Index Price 21-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	105.46	105.47	-0.010%	-0.034%	-0.161%	-0.456%	-0.28	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.51	0.007%	-0.001%	-0.008%	-0.475%	-0.51	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.72	0.002%	-0.077%	0.201%	-4.321%	-0.53	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.69	0.002%	-0.073%	0.170%	-0.555%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.67	0.001%	-0.112%	0.298%	-4.117%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.30	-0.012%	-0.151%	0.325%	-0.527%	-0.40	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.67	104.69	-0.023%	-0.155%	0.640%	-0.825%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.00	123.05	-0.041%	-0.134%	0.694%	-3.047%	0.06	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.84	121.85	-0.007%	-0.227%	0.903%	-2.070%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.78	138.78	0.002%	-0.263%	1.012%	-3.060%	0.49	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	102.61	0.005%	-0.431%	1.304%	-0.387%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.20	-0.030%	-0.443%	1.137%	-1.531%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.94	101.78	0.166%	-0.704%	1.674%		1.62	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.38	104.13	0.242%	-1.640%	1.908%	-4.501%	1.85	21.22	20.84