

Irish Stock Exchange Daily Bond Index Report

Thursday 28 September, 2017

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Bond Indices Performance

Index	Close Value 28-Sep-2017	Previous Close Value 27-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.73	115.78	-0.041%	-0.76%	-0.30%	-2.59%	15.73%	6.31	6.25	0.88
All Bond Index (Return)	202.48	202.55	-0.033%	-0.50%	0.50%	-0.11%	102.48%	6.31	6.25	0.88
Under 3 Bond Index (Clean)	86.33	86.36	-0.032%	-0.40%	-0.96%	-3.65%	-13.67%	1.79	1.80	-0.48
Under 3 Bond Index (Return)	143.15	143.18	-0.020%	-0.06%	0.13%	-0.39%	43.15%	1.79	1.80	-0.48
Under 5 Bond Index (Clean)	99.63	99.66	-0.030%	-0.39%	-0.76%	-3.33%	-0.37%	2.31	2.32	-0.38
Under 5 Bond Index (Return)	168.83	168.86	-0.019%	-0.08%	0.22%	-0.35%	68.83%	2.31	2.32	-0.38
Under 10 Bond Index (Clean)	111.25	111.27	-0.017%	-0.50%	-0.39%	-2.65%	11.25%	4.18	4.17	0.22
Under 10 Bond Index (Return)	190.48	190.50	-0.008%	-0.23%	0.48%	-0.04%	90.48%	4.18	4.17	0.22
5 Plus Bond Index (Clean)	130.33	130.40	-0.051%	-1.09%	0.13%	-1.75%	30.33%	9.56	9.46	1.12
5 Plus Bond Index (Return)	229.40	229.50	-0.044%	-0.89%	0.76%	0.30%	129.40%	9.56	9.46	1.12
10 Plus Bond Index (Clean)	137.75	137.95	-0.145%	-1.95%	0.10%	-2.93%	37.75%	15.58	15.33	1.64
10 Plus Bond Index (Return)	252.19	252.54	-0.139%	-1.79%	0.59%	-1.08%	152.19%	15.58	15.33	1.64

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	100.25	5.20	345	105.45	0.00	6,227	6,243	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.27	4.25	345	109.52	0.00	8,835	9,301	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.49	1.23	102	109.72	0.00	7,298	7,917	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.13	5.58	345	118.70	0.00	6,386	7,224	7580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.67	2.01	163	114.68	0.00	10,926	12,310	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.57	4.73	345	121.30	0.00	7,808	9,102	9471
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.21	0.43	197	104.64	0.00	6,828	7,115	7144
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.92	2.05	192	122.97	0.00	6,308	7,628	7758
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.97	1.81	194	121.77	0.00	8,031	9,634	9779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.56	2.94	199	138.50	0.00	11,490	15,576	15914
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.96	0.37	136	102.34	0.00	10,519	10,725	10765
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.64	0.89	136	114.53	0.00	9,157	10,405	10487
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.19	0.63	136	100.82	0.00	4,568	4,576	4605
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.84	1.22	222	103.06	0.00	7,319	7,454	7543

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Bond Index Constituent

Clean Price Performance			Index Price 28-Sep-2017	Previous Index Price 27-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	100.25	100.31	-0.057%	-0.464%	-1.509%	-4.379%	-0.16	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.27	105.31	-0.036%	-0.329%	-1.052%	-3.552%	-0.52	1.00	1.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.49	108.53	-0.029%	-0.387%	-0.789%	-3.412%	-0.53	1.67	1.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.13	113.17	-0.040%	-0.465%	-1.086%	-4.272%	-0.48	1.90	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.67	112.70	-0.028%	-0.408%	-0.667%	-3.234%	-0.44	2.42	2.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.57	116.61	-0.027%	-0.475%	-0.705%	-3.602%	-0.40	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.23	-0.019%	-0.246%	0.421%	-0.666%	-0.14	4.37	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.92	120.92	0.004%	-0.402%	-0.113%	-2.338%	0.06	4.99	4.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.97	119.95	0.016%	-0.499%	0.157%	-1.456%	0.28	5.88	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.56	135.62	-0.045%	-0.778%	-0.165%	-2.368%	0.52	6.37	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	101.93	0.038%	-0.774%	0.791%	-0.409%	0.76	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.64	113.68	-0.041%	-1.159%	0.059%	-1.572%	1.23	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.19	100.42	-0.235%	-1.937%	0.133%		1.69	16.74	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.84	102.08	-0.235%	-3.061%	0.136%	-5.325%	1.91	21.16	20.76

Return Price Performance			Index Price 28-Sep-2017	Previous Index Price 27-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	105.45	105.49	-0.040%	-0.043%	-0.169%	-0.464%	-0.16	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.55	-0.024%	-0.002%	-0.009%	-0.476%	-0.52	1.00	1.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.74	-0.018%	-0.076%	0.203%	-4.319%	-0.53	1.67	1.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.73	-0.024%	-0.064%	0.180%	-0.546%	-0.48	1.90	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	114.70	-0.016%	-0.101%	0.309%	-4.107%	-0.44	2.42	2.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.32	-0.015%	-0.142%	0.335%	-0.517%	-0.40	2.80	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	104.66	-0.017%	-0.186%	0.610%	-0.856%	-0.14	4.37	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.97	122.96	0.013%	-0.153%	0.675%	-3.065%	0.06	4.99	4.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.77	121.74	0.023%	-0.279%	0.850%	-2.121%	0.28	5.88	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.50	138.55	-0.033%	-0.466%	0.806%	-3.258%	0.52	6.37	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.34	102.30	0.041%	-0.697%	1.034%	-0.653%	0.76	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.53	114.57	-0.036%	-0.993%	0.579%	-2.075%	1.23	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.82	101.05	-0.230%	-1.801%	0.551%		1.69	16.74	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.06	103.29	-0.228%	-2.886%	0.616%	-5.712%	1.91	21.16	20.76