

Irish Stock Exchange Daily Bond Index Report

Monday 2 October, 2017

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Bond Indices Performance

Index	Close Value 02-Oct-2017	Previous Close Value 29-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.99	115.98	0.007%	0.01%	0.01%	-2.38%	15.99%	6.32	6.27	0.84
All Bond Index (Return)	202.98	202.92	0.032%	0.03%	0.03%	0.13%	102.98%	6.32	6.27	0.84
Under 3 Bond Index (Clean)	86.32	86.33	-0.013%	-0.01%	-0.01%	-3.66%	-13.68%	1.79	1.80	-0.48
Under 3 Bond Index (Return)	143.19	143.16	0.022%	0.02%	0.02%	-0.36%	43.19%	1.79	1.80	-0.48
Under 5 Bond Index (Clean)	99.61	99.64	-0.030%	-0.03%	-0.03%	-3.34%	-0.39%	2.30	2.31	-0.38
Under 5 Bond Index (Return)	168.87	168.87	0.001%	0.00%	0.00%	-0.32%	68.87%	2.30	2.31	-0.38
Under 10 Bond Index (Clean)	111.33	111.38	-0.040%	-0.04%	-0.04%	-2.58%	11.33%	4.18	4.17	0.20
Under 10 Bond Index (Return)	190.69	190.71	-0.012%	-0.01%	-0.01%	0.07%	90.69%	4.18	4.17	0.20
5 Plus Bond Index (Clean)	130.86	130.81	0.037%	0.04%	0.04%	-1.36%	30.86%	9.58	9.48	1.08
5 Plus Bond Index (Return)	230.38	230.25	0.057%	0.06%	0.06%	0.73%	130.38%	9.58	9.48	1.08
10 Plus Bond Index (Clean)	138.89	138.61	0.206%	0.21%	0.21%	-2.12%	38.89%	15.62	15.37	1.59
10 Plus Bond Index (Return)	254.32	253.77	0.219%	0.22%	0.22%	-0.24%	154.32%	15.62	15.37	1.59

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	100.23	5.26	349	105.48	0.00	6,227	6,241	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.25	4.30	349	109.55	0.00	8,835	9,298	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.49	1.28	106	109.76	0.00	7,298	7,917	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.11	5.64	349	118.75	0.00	6,386	7,223	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.65	2.06	167	114.71	0.00	10,926	12,309	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.54	4.78	349	121.32	0.00	7,808	9,099	9472
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.21	0.44	201	104.65	0.00	6,828	7,115	7145
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.91	2.09	196	123.01	0.00	6,308	7,628	7760
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.15	1.84	198	121.99	0.00	8,031	9,649	9797
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.81	3.00	203	138.81	0.00	11,490	15,605	15950
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.31	0.38	140	102.70	0.00	10,519	10,762	10803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.17	0.92	140	115.09	0.00	9,157	10,454	10539
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.04	0.65	140	101.69	0.00	4,568	4,615	4645
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.19	1.24	226	104.42	0.00	7,319	7,552	7643

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2017	Previous Index Price 29-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	100.23	100.24	-0.016%	-0.016%	-0.016%	-4.402%	-0.35	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.25	105.26	-0.013%	-0.013%	-0.013%	-3.573%	-0.52	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.49	108.49	-0.001%	-0.001%	-0.001%	-3.419%	-0.54	1.66	1.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.11	113.13	-0.014%	-0.014%	-0.014%	-4.286%	-0.48	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.65	112.67	-0.020%	-0.020%	-0.020%	-3.249%	-0.45	2.42	2.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.54	116.59	-0.039%	-0.039%	-0.039%	-3.628%	-0.40	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.32	-0.108%	-0.108%	-0.108%	-0.665%	-0.14	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	121.09	-0.145%	-0.145%	-0.145%	-2.345%	0.06	4.98	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.15	120.24	-0.072%	-0.072%	-0.072%	-1.305%	0.25	5.87	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.81	135.85	-0.029%	-0.029%	-0.029%	-2.184%	0.49	6.36	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	102.31	0.004%	0.004%	0.004%	-0.067%	0.72	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.17	114.11	0.053%	0.053%	0.053%	-1.107%	1.18	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.04	100.86	0.180%	0.180%	0.180%	16.75	1.64	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.19	102.74	0.432%	0.432%	0.432%	-4.074%	1.85	21.20	20.82

Return Price Performance			Index Price 02-Oct-2017	Previous Index Price 29-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	105.46	0.027%	0.027%	0.027%	-0.430%	-0.35	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.53	0.021%	0.021%	0.021%	-0.452%	-0.52	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.73	0.032%	0.032%	0.032%	-4.284%	-0.54	1.66	1.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.72	0.027%	0.027%	0.027%	-0.506%	-0.48	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.70	0.013%	0.013%	0.013%	-4.081%	-0.45	2.42	2.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.33	-0.003%	-0.003%	-0.003%	-0.497%	-0.40	2.79	2.80
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.75	-0.101%	-0.101%	-0.101%	-0.846%	-0.14	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.01	123.15	-0.117%	-0.117%	-0.117%	-3.039%	0.06	4.98	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.99	122.05	-0.048%	-0.048%	-0.048%	-1.944%	0.25	5.87	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.81	138.81	0.004%	0.004%	0.004%	-3.038%	0.49	6.36	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.69	0.013%	0.013%	0.013%	-0.303%	0.72	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	115.01	0.070%	0.070%	0.070%	-1.593%	1.18	11.06	10.93
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.69	101.50	0.193%	0.193%	0.193%	16.75	1.64	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.42	103.96	0.442%	0.442%	0.442%	-4.460%	1.85	21.20	20.82