

Irish Stock Exchange Daily Bond Index Report

Monday 4 September, 2017

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Bond Indices Performance

Index	Close Value 04-Sep-2017	Previous Close Value 01-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.44	116.41	0.021%	-0.16%	0.31%	-2.00%	16.44%	6.01	5.96	0.80
All Bond Index (Return)	203.27	203.17	0.047%	-0.12%	0.89%	0.27%	103.27%	6.01	5.96	0.80
Under 3 Bond Index (Clean)	86.66	86.66	-0.001%	-0.02%	-0.58%	-3.28%	-13.34%	1.61	1.61	-0.49
Under 3 Bond Index (Return)	143.27	143.22	0.034%	0.03%	0.21%	-0.31%	43.27%	1.61	1.61	-0.49
Under 5 Bond Index (Clean)	100.00	99.99	0.010%	-0.02%	-0.39%	-2.97%	0.00%	2.14	2.15	-0.41
Under 5 Bond Index (Return)	169.00	168.93	0.041%	0.02%	0.32%	-0.25%	69.00%	2.14	2.15	-0.41
Under 10 Bond Index (Clean)	111.76	111.73	0.033%	-0.04%	0.07%	-2.20%	11.76%	3.97	3.96	0.16
Under 10 Bond Index (Return)	190.91	190.79	0.060%	0.00%	0.70%	0.19%	90.91%	3.97	3.96	0.16
5 Plus Bond Index (Clean)	131.41	131.36	0.032%	-0.28%	0.95%	-0.94%	31.41%	9.61	9.51	1.04
5 Plus Bond Index (Return)	230.88	230.76	0.052%	-0.25%	1.41%	0.95%	130.88%	9.61	9.51	1.04
10 Plus Bond Index (Clean)	139.54	139.58	-0.032%	-0.68%	1.40%	-1.67%	39.54%	15.66	15.42	1.56
10 Plus Bond Index (Return)	255.12	255.16	-0.016%	-0.65%	1.76%	0.07%	155.12%	15.66	15.42	1.56

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	100.68	4.84	321	105.52	0.00	6,227	6,269	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.59	3.96	321	109.55	0.00	8,835	9,329	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.91	0.94	78	109.85	0.00	7,298	7,947	8016
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.63	5.19	321	118.82	0.00	6,386	7,256	7588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.10	1.71	139	114.82	0.00	10,926	12,358	12545
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.09	4.40	321	121.49	0.00	8,058	9,434	9789
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.45	0.38	173	104.83	0.00	6,828	7,132	7158
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.39	1.80	168	123.18	0.00	6,308	7,658	7771
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.51	1.58	170	122.09	0.00	8,031	9,678	9805
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.50	2.59	175	139.09	0.00	11,490	15,684	15982
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.65	0.31	112	102.96	0.00	9,965	10,229	10260
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.55	0.74	112	115.28	0.00	9,157	10,489	10556
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.39	0.52	112	101.92	0.00	4,050	4,106	4128
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.93	1.09	198	105.02	0.00	7,219	7,503	7581

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Bond Index Constituent

Clean Price Performance			Index Price 04-Sep-2017	Previous Index Price 01-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	100.68	100.71	-0.032%	-0.037%	-1.087%	-3.969%	-0.38	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.59	105.60	-0.009%	-0.025%	-0.750%	-3.258%	-0.49	1.07	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.91	108.90	0.007%	-0.007%	-0.412%	-3.044%	-0.56	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.63	113.62	0.006%	-0.023%	-0.646%	-3.847%	-0.49	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	113.10	113.09	0.010%	-0.024%	-0.284%	-2.861%	-0.47	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.09	117.07	0.019%	-0.035%	-0.267%	-3.176%	-0.44	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.38	0.067%	-0.011%	0.658%	-0.432%	-0.18	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.39	121.31	0.065%	-0.016%	0.273%	-1.960%	0.03	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.51	120.42	0.072%	-0.048%	0.611%	-1.010%	0.23	5.95	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.50	136.43	0.053%	-0.088%	0.530%	-1.689%	0.45	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.65	102.57	0.075%	-0.107%	1.468%	0.260%	0.69	8.35	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.55	114.52	0.021%	-0.366%	0.862%	-0.782%	1.16	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.39	101.44	-0.050%	-0.755%	1.340%		1.62	16.83	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.93	104.03	-0.097%	-1.070%	2.193%	-3.380%	1.82	21.30	20.92

Return Price Performance			Index Price 04-Sep-2017	Previous Index Price 01-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	105.52	105.50	0.012%	0.022%	-0.105%	-0.400%	-0.38	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.52	0.025%	0.022%	0.015%	-0.453%	-0.49	1.07	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.85	109.80	0.040%	0.036%	0.315%	-4.212%	-0.56	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.76	0.047%	0.033%	0.277%	-0.450%	-0.49	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	114.82	114.77	0.042%	0.020%	0.430%	-3.991%	-0.47	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.49	121.42	0.052%	0.012%	0.489%	-0.364%	-0.44	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.76	0.073%	-0.002%	0.795%	-0.673%	-0.18	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.18	123.07	0.090%	0.019%	0.848%	-2.898%	0.03	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.09	121.98	0.094%	-0.016%	1.116%	-1.863%	0.23	5.95	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.09	138.97	0.083%	-0.044%	1.234%	-2.847%	0.45	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.96	102.87	0.083%	-0.096%	1.645%	-0.052%	0.69	8.35	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.28	115.24	0.037%	-0.341%	1.241%	-1.430%	1.16	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.92	101.95	-0.036%	-0.732%	1.645%		1.62	16.83	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.02	105.10	-0.080%	-1.038%	2.531%	-3.918%	1.82	21.30	20.92