

Irish Stock Exchange Daily Bond Index Report

Friday 15 September, 2017

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Bond Indices Performance

Index	Close Value 15-Sep-2017	Previous Close Value 14-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.13	116.12	0.008%	-0.42%	0.04%	-2.26%	16.13%	6.01	5.96	0.83
All Bond Index (Return)	202.93	202.90	0.016%	-0.28%	0.72%	0.11%	102.93%	6.01	5.96	0.83
Under 3 Bond Index (Clean)	86.48	86.50	-0.031%	-0.23%	-0.79%	-3.49%	-13.53%	1.57	1.58	-0.47
Under 3 Bond Index (Return)	143.16	143.18	-0.019%	-0.05%	0.14%	-0.38%	43.16%	1.57	1.58	-0.47
Under 5 Bond Index (Clean)	99.78	99.82	-0.036%	-0.24%	-0.61%	-3.18%	-0.22%	2.10	2.11	-0.38
Under 5 Bond Index (Return)	168.85	168.89	-0.025%	-0.07%	0.23%	-0.34%	68.85%	2.10	2.11	-0.38
Under 10 Bond Index (Clean)	111.50	111.54	-0.038%	-0.28%	-0.16%	-2.43%	11.50%	3.96	3.95	0.19
Under 10 Bond Index (Return)	190.67	190.72	-0.027%	-0.13%	0.57%	0.06%	90.67%	3.96	3.95	0.19
5 Plus Bond Index (Clean)	131.00	130.93	0.048%	-0.59%	0.64%	-1.25%	31.00%	9.59	9.49	1.07
5 Plus Bond Index (Return)	230.35	230.22	0.054%	-0.48%	1.18%	0.72%	130.35%	9.59	9.49	1.07
10 Plus Bond Index (Clean)	138.95	138.65	0.216%	-1.10%	0.97%	-2.08%	38.95%	15.61	15.37	1.58
10 Plus Bond Index (Return)	254.19	253.63	0.220%	-1.01%	1.39%	-0.29%	154.19%	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	100.48	5.00	332	105.48	0.00	6,227	6,257	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.42	4.09	332	109.51	0.00	8,835	9,314	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.67	1.07	89	109.74	0.00	7,298	7,930	8008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.34	5.37	332	118.71	0.00	6,386	7,238	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.84	1.85	150	114.69	0.00	10,926	12,329	12531
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.76	4.55	332	121.31	0.00	8,058	9,408	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.28	0.40	184	104.69	0.00	6,828	7,120	7148
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	1.91	179	123.05	0.00	6,308	7,642	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.20	1.69	181	121.88	0.00	8,031	9,653	9788
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.09	2.75	186	138.84	0.00	11,490	15,637	15953
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.42	0.34	123	102.75	0.00	10,519	10,769	10805
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.49	0.81	123	115.30	0.00	9,157	10,483	10557
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.15	0.57	123	101.73	0.00	4,568	4,552	4578
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.84	1.15	209	103.99	0.00	7,219	7,424	7507

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Bond Index Constituent

Clean Price Performance			Index Price 15-Sep-2017	Previous Index Price 14-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	100.48	100.49	-0.005%	-0.234%	-1.282%	-4.159%	-0.51	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.42	105.43	-0.008%	-0.184%	-0.908%	-3.412%	-0.50	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.67	108.71	-0.041%	-0.228%	-0.631%	-3.258%	-0.53	1.71	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.34	113.40	-0.054%	-0.275%	-0.896%	-4.089%	-0.47	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.84	112.89	-0.043%	-0.260%	-0.519%	-3.090%	-0.44	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.76	116.82	-0.049%	-0.313%	-0.544%	-3.446%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.28	104.34	-0.051%	-0.173%	0.494%	-0.594%	-0.15	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	121.15	-0.006%	-0.222%	0.068%	-2.161%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.20	120.25	-0.042%	-0.306%	0.351%	-1.265%	0.26	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.09	136.17	-0.058%	-0.386%	0.229%	-1.983%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	102.45	-0.030%	-0.333%	1.239%	0.033%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.49	114.36	0.116%	-0.418%	0.810%	-0.833%	1.16	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.15	100.90	0.252%	-0.989%	1.101%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.84	102.50	0.336%	-2.109%	1.119%	-4.395%	1.87	21.23	20.84

Return Price Performance			Index Price 15-Sep-2017	Previous Index Price 14-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	105.47	0.009%	-0.009%	-0.136%	-0.431%	-0.51	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.51	0.004%	-0.008%	-0.016%	-0.483%	-0.50	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.77	-0.030%	-0.061%	0.217%	-4.305%	-0.53	1.71	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.75	-0.037%	-0.058%	0.186%	-0.540%	-0.47	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.72	-0.032%	-0.095%	0.315%	-4.101%	-0.44	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.31	121.35	-0.035%	-0.133%	0.344%	-0.508%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.69	104.74	-0.049%	-0.141%	0.655%	-0.811%	-0.15	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.05	0.003%	-0.088%	0.741%	-3.002%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.88	121.93	-0.034%	-0.188%	0.942%	-2.031%	0.26	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.84	138.91	-0.046%	-0.220%	1.055%	-3.018%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	102.78	-0.027%	-0.292%	1.445%	-0.249%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.30	115.16	0.122%	-0.329%	1.253%	-1.418%	1.16	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.73	101.47	0.255%	-0.916%	1.457%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.99	103.64	0.337%	-2.011%	1.523%	-4.862%	1.87	21.23	20.84