

Irish Stock Exchange Daily Bond Index Report

Wednesday 20 September, 2017

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Bond Indices Performance

Index	Close Value 20-Sep-2017	Previous Close Value 19-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.24	116.24	-0.001%	-0.33%	0.14%	-2.17%	16.24%	6.02	5.98	0.81
All Bond Index (Return)	203.21	203.20	0.007%	-0.15%	0.86%	0.24%	103.21%	6.02	5.98	0.81
Under 3 Bond Index (Clean)	86.44	86.45	-0.009%	-0.27%	-0.83%	-3.52%	-13.56%	1.56	1.57	-0.48
Under 3 Bond Index (Return)	143.19	143.19	0.003%	-0.03%	0.16%	-0.36%	43.19%	1.56	1.57	-0.48
Under 5 Bond Index (Clean)	99.76	99.77	-0.009%	-0.26%	-0.63%	-3.20%	-0.24%	2.10	2.10	-0.38
Under 5 Bond Index (Return)	168.90	168.90	0.001%	-0.04%	0.26%	-0.31%	68.90%	2.10	2.10	-0.38
Under 10 Bond Index (Clean)	111.51	111.52	-0.013%	-0.27%	-0.15%	-2.43%	11.51%	3.95	3.94	0.19
Under 10 Bond Index (Return)	190.77	190.78	-0.003%	-0.08%	0.63%	0.12%	90.77%	3.95	3.94	0.19
5 Plus Bond Index (Clean)	131.26	131.25	0.006%	-0.39%	0.84%	-1.05%	31.26%	9.61	9.51	1.05
5 Plus Bond Index (Return)	230.88	230.85	0.013%	-0.25%	1.41%	0.95%	130.88%	9.61	9.51	1.05
10 Plus Bond Index (Clean)	139.64	139.57	0.052%	-0.60%	1.48%	-1.59%	39.64%	15.63	15.39	1.55
10 Plus Bond Index (Return)	255.53	255.38	0.056%	-0.49%	1.92%	0.23%	155.53%	15.63	15.39	1.55

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	100.42	5.08	337	105.50	0.00	6,227	6,253	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.42	4.16	337	109.57	0.00	8,835	9,314	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.62	1.13	94	109.75	0.00	7,298	7,927	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.28	5.45	337	118.73	0.00	6,386	7,234	7582
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.80	1.91	155	114.71	0.00	10,926	12,325	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.73	4.62	337	121.35	0.00	8,058	9,406	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.41	189	104.76	0.00	6,828	7,124	7153
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	1.97	184	123.15	0.00	6,308	7,645	7769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.24	1.73	186	121.98	0.00	8,031	9,657	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.14	2.83	191	138.97	0.00	11,490	15,643	15968
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.49	0.35	128	102.84	0.00	10,519	10,781	10818
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.79	0.84	128	115.64	0.00	9,157	10,511	10588
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.68	0.60	128	102.28	0.00	4,568	4,644	4672
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.69	1.17	214	104.86	0.00	7,219	7,485	7570

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Bond Index Constituent

Clean Price Performance			Index Price 20-Sep-2017	Previous Index Price 19-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	100.42	100.44	-0.016%	-0.295%	-1.342%	-4.217%	-0.36	0.07	0.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.42	105.39	0.022%	-0.187%	-0.912%	-3.416%	-0.53	1.03	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.62	108.64	-0.016%	-0.270%	-0.673%	-3.298%	-0.53	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.28	113.31	-0.023%	-0.327%	-0.949%	-4.140%	-0.47	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.80	112.82	-0.016%	-0.292%	-0.551%	-3.121%	-0.44	2.45	2.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.73	116.75	-0.017%	-0.338%	-0.569%	-3.470%	-0.40	2.82	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.35	-0.003%	-0.115%	0.553%	-0.536%	-0.17	4.40	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.18	0.002%	-0.184%	0.106%	-2.124%	0.04	5.02	5.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	120.28	-0.031%	-0.269%	0.389%	-1.228%	0.25	5.90	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.14	136.18	-0.032%	-0.350%	0.266%	-1.947%	0.47	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.49	102.49	0.003%	-0.261%	1.312%	0.105%	0.70	8.30	8.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.79	114.78	0.014%	-0.152%	1.079%	-0.569%	1.14	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.68	101.63	0.049%	-0.470%	1.631%		1.60	16.80	16.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.69	103.58	0.105%	-1.303%	1.952%	-3.608%	1.83	21.25	20.87

Return Price Performance			Index Price 20-Sep-2017	Previous Index Price 19-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	105.50	105.50	-0.001%	0.004%	-0.123%	-0.418%	-0.36	0.07	0.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.54	0.033%	0.045%	0.037%	-0.430%	-0.53	1.03	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.76	-0.005%	-0.048%	0.230%	-4.293%	-0.53	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.74	-0.008%	-0.041%	0.203%	-0.524%	-0.47	1.92	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.72	-0.005%	-0.072%	0.338%	-4.080%	-0.44	2.45	2.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.36	-0.006%	-0.100%	0.376%	-0.476%	-0.40	2.82	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.76	104.76	-0.001%	-0.072%	0.724%	-0.743%	-0.17	4.40	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	123.14	0.011%	-0.007%	0.822%	-2.924%	0.04	5.02	5.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.98	122.00	-0.022%	-0.112%	1.019%	-1.957%	0.25	5.90	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.97	138.99	-0.020%	-0.131%	1.146%	-2.932%	0.47	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.84	0.006%	-0.207%	1.532%	-0.163%	0.70	8.30	8.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.64	115.61	0.020%	-0.037%	1.550%	-1.129%	1.14	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.28	102.23	0.053%	-0.377%	2.009%		1.60	16.80	16.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.86	104.75	0.110%	-1.186%	2.377%	-4.061%	1.83	21.25	20.87