

Irish Stock Exchange Daily Bond Index Report

Tuesday 26 September, 2017

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Bond Indices Performance

Index	Close Value 26-Sep-2017	Previous Close Value 25-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.14	116.20	-0.052%	-0.42%	0.05%	-2.26%	16.14%	6.00	5.95	0.82
All Bond Index (Return)	203.14	203.22	-0.042%	-0.18%	0.82%	0.21%	103.14%	6.00	5.95	0.82
Under 3 Bond Index (Clean)	86.39	86.41	-0.014%	-0.33%	-0.89%	-3.58%	-13.61%	1.55	1.55	-0.49
Under 3 Bond Index (Return)	143.21	143.22	-0.001%	-0.01%	0.18%	-0.34%	43.21%	1.55	1.55	-0.49
Under 5 Bond Index (Clean)	99.72	99.73	-0.009%	-0.30%	-0.67%	-3.24%	-0.28%	2.08	2.09	-0.40
Under 5 Bond Index (Return)	168.94	168.94	0.002%	-0.02%	0.29%	-0.28%	68.94%	2.08	2.09	-0.40
Under 10 Bond Index (Clean)	111.46	111.49	-0.029%	-0.31%	-0.20%	-2.47%	11.46%	3.93	3.92	0.18
Under 10 Bond Index (Return)	190.80	190.84	-0.018%	-0.06%	0.64%	0.13%	90.80%	3.93	3.92	0.18
5 Plus Bond Index (Clean)	131.09	131.20	-0.091%	-0.52%	0.71%	-1.18%	31.09%	9.59	9.49	1.06
5 Plus Bond Index (Return)	230.68	230.87	-0.082%	-0.33%	1.32%	0.86%	130.68%	9.59	9.49	1.06
10 Plus Bond Index (Clean)	139.22	139.44	-0.159%	-0.91%	1.17%	-1.89%	39.22%	15.61	15.37	1.57
10 Plus Bond Index (Return)	254.84	255.23	-0.153%	-0.76%	1.65%	-0.04%	154.84%	15.61	15.37	1.57

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	100.33	5.17	343	105.50	0.00	6,227	6,248	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.32	4.23	343	109.55	0.00	8,835	9,305	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.56	1.21	100	109.77	0.00	7,298	7,922	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.22	5.54	343	118.77	0.00	6,386	7,230	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.77	1.99	161	114.76	0.00	10,926	12,322	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.72	4.70	343	121.41	0.00	8,058	9,404	9783
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.38	0.43	195	104.81	0.00	6,828	7,127	7156
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.16	2.03	190	123.19	0.00	6,308	7,643	7771
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.27	1.79	192	122.05	0.00	8,031	9,659	9802
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.07	2.92	197	138.99	0.00	11,490	15,635	15970
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.38	0.37	134	102.75	0.00	10,519	10,769	10808
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.40	0.88	134	115.28	0.00	9,157	10,475	10556
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.43	0.62	134	102.06	0.00	4,568	4,633	4661
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.38	1.21	220	104.59	0.00	7,219	7,463	7550

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Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2017	Previous Index Price 25-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	100.33	100.34	-0.011%	-0.383%	-1.429%	-4.302%	-0.49	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.32	105.34	-0.015%	-0.278%	-1.002%	-3.504%	-0.52	1.01	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.56	108.58	-0.020%	-0.324%	-0.727%	-3.351%	-0.54	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.22	113.24	-0.013%	-0.380%	-1.001%	-4.190%	-0.49	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.77	112.78	-0.009%	-0.316%	-0.575%	-3.144%	-0.46	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.72	116.71	0.003%	-0.354%	-0.585%	-3.485%	-0.43	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.38	0.002%	-0.079%	0.589%	-0.500%	-0.18	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.16	121.18	-0.017%	-0.203%	0.086%	-2.144%	0.03	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.27	120.30	-0.027%	-0.250%	0.408%	-1.209%	0.24	5.89	5.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.07	136.16	-0.066%	-0.398%	0.217%	-1.994%	0.47	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.38	102.48	-0.090%	-0.366%	1.205%	0.000%	0.71	8.28	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.40	114.53	-0.110%	-0.491%	0.735%	-0.907%	1.17	11.08	10.95
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.43	101.69	-0.250%	-0.715%	1.381%		1.61	16.77	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.38	103.56	-0.172%	-1.592%	1.654%	-3.890%	1.84	21.22	20.84

Return Price Performance			Index Price 26-Sep-2017	Previous Index Price 25-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	105.49	0.004%	0.005%	-0.122%	-0.417%	-0.49	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.55	-0.003%	0.025%	0.017%	-0.450%	-0.52	1.01	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.78	-0.009%	-0.036%	0.242%	-4.282%	-0.54	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.77	0.001%	-0.010%	0.234%	-0.493%	-0.49	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.76	0.002%	-0.031%	0.379%	-4.040%	-0.46	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.41	121.40	0.016%	-0.048%	0.429%	-0.423%	-0.43	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.81	104.80	0.004%	-0.025%	0.772%	-0.695%	-0.18	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.19	123.20	-0.007%	0.025%	0.855%	-2.892%	0.03	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.05	122.08	-0.020%	-0.048%	1.083%	-1.895%	0.24	5.89	5.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.99	139.06	-0.054%	-0.114%	1.162%	-2.916%	0.47	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	102.84	-0.087%	-0.296%	1.441%	-0.252%	0.71	8.28	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.28	115.40	-0.104%	-0.341%	1.242%	-1.430%	1.17	11.08	10.95
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.06	102.31	-0.243%	-0.593%	1.787%		1.61	16.77	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.59	104.76	-0.165%	-1.442%	2.113%	-4.309%	1.84	21.22	20.84