

Irish Stock Exchange Daily Bond Index Report

Wednesday 27 September, 2017

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Bond Indices Performance

Index	Close Value 27-Sep-2017	Previous Close Value 26-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.78	116.14	-0.306%	-0.72%	-0.26%	-2.55%	15.78%	5.98	5.93	0.87
All Bond Index (Return)	202.55	203.14	-0.290%	-0.47%	0.53%	-0.08%	102.55%	5.98	5.93	0.87
Under 3 Bond Index (Clean)	86.36	86.39	-0.039%	-0.37%	-0.92%	-3.62%	-13.64%	1.54	1.55	-0.47
Under 3 Bond Index (Return)	143.18	143.21	-0.026%	-0.04%	0.15%	-0.37%	43.18%	1.54	1.55	-0.47
Under 5 Bond Index (Clean)	99.66	99.72	-0.061%	-0.36%	-0.73%	-3.30%	-0.34%	2.08	2.08	-0.38
Under 5 Bond Index (Return)	168.86	168.94	-0.048%	-0.07%	0.24%	-0.33%	68.86%	2.08	2.08	-0.38
Under 10 Bond Index (Clean)	111.27	111.46	-0.172%	-0.48%	-0.37%	-2.64%	11.27%	3.93	3.92	0.22
Under 10 Bond Index (Return)	190.50	190.80	-0.159%	-0.22%	0.48%	-0.03%	90.50%	3.93	3.92	0.22
5 Plus Bond Index (Clean)	130.40	131.09	-0.526%	-1.04%	0.18%	-1.70%	30.40%	9.56	9.45	1.12
5 Plus Bond Index (Return)	229.50	230.68	-0.512%	-0.85%	0.80%	0.34%	129.50%	9.56	9.45	1.12
10 Plus Bond Index (Clean)	137.95	139.22	-0.914%	-1.81%	0.25%	-2.79%	37.95%	15.57	15.32	1.63
10 Plus Bond Index (Return)	252.54	254.84	-0.901%	-1.66%	0.73%	-0.94%	152.54%	15.57	15.32	1.63

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	100.31	5.18	344	105.49	0.00	6,227	6,246	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.31	4.24	344	109.55	0.00	8,835	9,304	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.53	1.22	101	109.74	0.00	7,298	7,920	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.17	5.56	344	118.73	0.00	6,386	7,227	7582
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.70	2.00	162	114.70	0.00	10,926	12,314	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.61	4.71	344	121.32	0.00	7,808	9,396	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.43	196	104.66	0.00	6,828	7,116	7146
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.92	2.04	191	122.96	0.00	6,308	7,628	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.95	1.80	193	121.74	0.00	8,031	9,633	9777
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.62	2.93	198	138.55	0.00	11,490	15,583	15919
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.93	0.37	135	102.30	0.00	10,519	10,721	10760
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.68	0.89	135	114.57	0.00	9,157	10,409	10491
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.42	0.63	135	101.05	0.00	4,568	4,587	4615
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.08	1.21	221	103.29	0.00	7,319	7,369	7456

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Bond Index Constituent

Clean Price Performance			Index Price 27-Sep-2017	Previous Index Price 26-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	100.31	100.33	-0.024%	-0.407%	-1.453%	-4.325%	-0.35	0.05	0.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.31	105.32	-0.014%	-0.293%	-1.016%	-3.517%	-0.52	1.01	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.53	108.56	-0.033%	-0.357%	-0.760%	-3.383%	-0.53	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.17	113.22	-0.046%	-0.426%	-1.047%	-4.234%	-0.47	1.90	1.91
IE0034074488	3407448	4.5 Treas Bnd 2020	112.70	112.77	-0.066%	-0.381%	-0.640%	-3.208%	-0.44	2.43	2.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.61	116.72	-0.093%	-0.447%	-0.678%	-3.576%	-0.40	2.80	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	104.38	-0.148%	-0.227%	0.440%	-0.647%	-0.14	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.92	121.16	-0.203%	-0.406%	-0.117%	-2.342%	0.07	5.00	4.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.95	120.27	-0.266%	-0.515%	0.141%	-1.472%	0.28	5.88	5.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.62	136.07	-0.337%	-0.733%	-0.120%	-2.324%	0.52	6.38	6.34
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.93	102.38	-0.447%	-0.812%	0.752%	-0.447%	0.77	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.68	114.40	-0.630%	-1.119%	0.100%	-1.531%	1.22	11.07	10.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.42	101.43	-0.999%	-1.706%	0.369%		1.67	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.08	103.38	-1.261%	-2.833%	0.372%	-5.102%	1.90	21.17	20.78

Return Price Performance			Index Price 27-Sep-2017	Previous Index Price 26-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	105.49	105.50	-0.008%	-0.003%	-0.130%	-0.425%	-0.35	0.05	0.05
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.55	-0.003%	0.022%	0.015%	-0.453%	-0.52	1.01	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.77	-0.021%	-0.057%	0.221%	-4.302%	-0.53	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.77	-0.029%	-0.040%	0.204%	-0.522%	-0.47	1.90	1.91
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	114.76	-0.054%	-0.085%	0.325%	-4.092%	-0.44	2.43	2.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.41	-0.079%	-0.127%	0.350%	-0.502%	-0.40	2.80	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.66	104.81	-0.144%	-0.169%	0.627%	-0.839%	-0.14	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.96	123.19	-0.191%	-0.166%	0.662%	-3.077%	0.07	5.00	4.99
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.74	122.05	-0.254%	-0.302%	0.827%	-2.144%	0.28	5.88	5.87
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.55	138.99	-0.319%	-0.433%	0.839%	-3.226%	0.52	6.38	6.34
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	102.75	-0.443%	-0.737%	0.992%	-0.694%	0.77	8.28	8.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	115.28	-0.619%	-0.958%	0.615%	-2.040%	1.22	11.07	10.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.05	102.06	-0.988%	-1.575%	0.782%		1.67	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.29	104.59	-1.241%	-2.665%	0.845%	-5.497%	1.90	21.17	20.78