

Irish Stock Exchange Daily Bond Index Report

Monday 25 September, 2017

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Bond Indices Performance

Index	Close Value 25-Sep-2017	Previous Close Value 22-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.20	116.05	0.129%	-0.36%	0.10%	-2.21%	16.20%	6.01	5.96	0.82
All Bond Index (Return)	203.22	202.91	0.153%	-0.14%	0.86%	0.25%	103.22%	6.01	5.96	0.82
Under 3 Bond Index (Clean)	86.41	86.39	0.019%	-0.31%	-0.87%	-3.57%	-13.60%	1.55	1.56	-0.49
Under 3 Bond Index (Return)	143.22	143.14	0.053%	-0.01%	0.18%	-0.34%	43.22%	1.55	1.56	-0.49
Under 5 Bond Index (Clean)	99.73	99.69	0.037%	-0.29%	-0.66%	-3.23%	-0.27%	2.08	2.09	-0.40
Under 5 Bond Index (Return)	168.94	168.82	0.068%	-0.02%	0.28%	-0.29%	68.94%	2.08	2.09	-0.40
Under 10 Bond Index (Clean)	111.49	111.38	0.097%	-0.28%	-0.17%	-2.44%	11.49%	3.94	3.93	0.18
Under 10 Bond Index (Return)	190.84	190.60	0.123%	-0.04%	0.66%	0.15%	90.84%	3.94	3.93	0.18
5 Plus Bond Index (Clean)	131.20	130.93	0.213%	-0.43%	0.80%	-1.09%	31.20%	9.59	9.49	1.05
5 Plus Bond Index (Return)	230.87	230.34	0.231%	-0.25%	1.41%	0.94%	130.87%	9.59	9.49	1.05
10 Plus Bond Index (Clean)	139.44	139.06	0.277%	-0.75%	1.33%	-1.73%	39.44%	15.62	15.38	1.56
10 Plus Bond Index (Return)	255.23	254.49	0.291%	-0.61%	1.80%	0.12%	155.23%	15.62	15.38	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	100.34	5.15	342	105.49	0.00	6,227	6,248	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.34	4.22	342	109.55	0.00	8,835	9,307	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.58	1.19	99	109.78	0.00	7,298	7,924	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.24	5.53	342	118.77	0.00	6,386	7,231	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.78	1.97	160	114.76	0.00	10,926	12,323	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.71	4.69	342	121.40	0.00	8,058	9,404	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.38	0.43	194	104.80	0.00	6,828	7,127	7156
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.18	2.02	189	123.20	0.00	6,308	7,645	7772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	1.78	191	122.08	0.00	8,031	9,661	9804
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.16	2.90	196	139.06	0.00	11,490	15,646	15979
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.48	0.36	133	102.84	0.00	10,519	10,779	10817
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.53	0.88	133	115.40	0.00	9,157	10,487	10567
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.69	0.62	133	102.31	0.00	4,568	4,645	4673
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.56	1.20	219	104.76	0.00	7,219	7,476	7563

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Bond Index Constituent

Clean Price Performance			Index Price 25-Sep-2017	Previous Index Price 22-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	100.34	100.35	-0.008%	-0.372%	-1.419%	-4.291%	-0.41	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.34	105.34	-0.006%	-0.263%	-0.987%	-3.489%	-0.52	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.58	108.56	0.018%	-0.304%	-0.707%	-3.331%	-0.54	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.24	113.21	0.023%	-0.367%	-0.988%	-4.178%	-0.49	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.78	112.73	0.047%	-0.307%	-0.566%	-3.136%	-0.46	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.71	116.64	0.057%	-0.358%	-0.589%	-3.489%	-0.42	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.25	0.122%	-0.081%	0.587%	-0.502%	-0.18	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.18	121.01	0.143%	-0.187%	0.102%	-2.127%	0.03	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	120.09	0.178%	-0.222%	0.436%	-1.182%	0.24	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.16	135.93	0.174%	-0.332%	0.284%	-1.930%	0.46	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	102.26	0.215%	-0.276%	1.296%	0.090%	0.70	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.53	114.31	0.192%	-0.382%	0.846%	-0.798%	1.16	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.69	101.34	0.344%	-0.466%	1.635%		1.60	16.78	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.56	103.20	0.356%	-1.422%	1.829%	-3.724%	1.83	21.23	20.85

Return Price Performance			Index Price 25-Sep-2017	Previous Index Price 22-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	105.46	0.035%	0.001%	-0.126%	-0.421%	-0.41	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.52	0.028%	0.027%	0.020%	-0.447%	-0.52	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.72	0.050%	-0.027%	0.251%	-4.273%	-0.54	1.68	1.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.69	0.062%	-0.011%	0.233%	-0.493%	-0.49	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.67	0.078%	-0.033%	0.377%	-4.042%	-0.46	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.40	121.29	0.088%	-0.063%	0.414%	-0.439%	-0.42	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.80	104.67	0.127%	-0.029%	0.768%	-0.699%	-0.18	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.20	123.00	0.167%	0.032%	0.862%	-2.885%	0.03	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.08	121.84	0.199%	-0.029%	1.103%	-1.875%	0.24	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.06	138.78	0.203%	-0.060%	1.217%	-2.863%	0.46	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.61	0.222%	-0.210%	1.529%	-0.166%	0.70	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.40	115.17	0.208%	-0.237%	1.347%	-1.327%	1.16	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.31	101.94	0.356%	-0.351%	2.036%		1.60	16.78	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.76	104.38	0.367%	-1.279%	2.282%	-4.151%	1.83	21.23	20.85