

# Irish Stock Exchange Daily Bond Index Report

Wednesday 30 August, 2017

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## Bond Indices Performance

Index	Close Value 30-Aug-2017	Previous Close Value 29-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.51	116.61	-0.086%	0.53%	0.37%	-1.94%	16.51%	6.04	5.99	0.79
All Bond Index (Return)	203.30	203.46	-0.075%	0.79%	0.90%	0.29%	103.30%	6.04	5.99	0.79
Under 3 Bond Index (Clean)	86.70	86.72	-0.025%	-0.30%	-0.53%	-3.24%	-13.30%	1.62	1.63	-0.48
Under 3 Bond Index (Return)	143.25	143.26	-0.013%	0.06%	0.20%	-0.32%	43.25%	1.62	1.63	-0.48
Under 5 Bond Index (Clean)	100.03	100.06	-0.036%	-0.17%	-0.36%	-2.94%	0.03%	2.15	2.16	-0.39
Under 5 Bond Index (Return)	168.96	169.00	-0.024%	0.15%	0.30%	-0.27%	68.96%	2.15	2.16	-0.39
Under 10 Bond Index (Clean)	111.74	111.81	-0.063%	0.17%	0.05%	-2.22%	11.74%	3.98	3.97	0.18
Under 10 Bond Index (Return)	190.78	190.88	-0.052%	0.45%	0.63%	0.12%	90.78%	3.98	3.97	0.18
5 Plus Bond Index (Clean)	131.52	131.70	-0.131%	1.19%	1.05%	-0.85%	31.52%	9.64	9.54	1.04
5 Plus Bond Index (Return)	231.01	231.29	-0.122%	1.39%	1.47%	1.01%	131.01%	9.64	9.54	1.04
10 Plus Bond Index (Clean)	140.15	140.42	-0.192%	2.27%	1.85%	-1.24%	40.15%	15.69	15.46	1.53
10 Plus Bond Index (Return)	256.15	256.63	-0.184%	2.42%	2.17%	0.48%	156.15%	15.69	15.46	1.53

## 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	100.77	4.76	316	105.53	0.00	6,227	6,275	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.65	3.90	316	109.54	0.00	8,835	9,334	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.94	0.88	73	109.82	0.00	7,298	7,950	8014
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.68	5.11	316	118.79	0.00	6,386	7,259	7586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.14	1.65	134	114.79	0.00	10,926	12,362	12542
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.12	4.33	316	121.45	0.00	8,058	9,437	9786
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.37	0.37	168	104.74	0.00	6,828	7,126	7151
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.29	1.74	163	123.03	0.00	6,308	7,652	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.40	1.54	165	121.94	0.00	8,031	9,669	9793
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.41	2.52	170	138.93	0.00	11,490	15,674	15963
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.52	0.29	107	102.81	0.00	9,965	10,216	10245
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.81	0.70	107	115.51	0.00	9,157	10,512	10577
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.87	0.50	107	102.37	0.00	4,050	4,126	4146
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.67	1.06	193	105.73	0.00	7,219	7,556	7632



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Aug-2017	Previous Index Price 29-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.77	100.78	-0.015%	-0.511%	-1.001%	-3.886%	-0.43	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.65	105.66	-0.017%	-0.414%	-0.697%	-3.206%	-0.48	1.09	1.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.94	108.97	-0.021%	-0.291%	-0.378%	-3.011%	-0.55	1.75	1.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.68	113.71	-0.028%	-0.325%	-0.602%	-3.805%	-0.48	1.98	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	113.14	113.18	-0.036%	-0.114%	-0.254%	-2.832%	-0.46	2.51	2.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.12	117.18	-0.050%	-0.067%	-0.241%	-3.151%	-0.42	2.88	2.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.37	104.46	-0.084%	0.513%	0.578%	-0.511%	-0.16	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.29	121.40	-0.090%	0.286%	0.193%	-2.039%	0.06	5.07	5.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.40	120.53	-0.109%	0.534%	0.518%	-1.101%	0.25	5.96	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.41	136.54	-0.093%	0.555%	0.468%	-1.749%	0.47	6.45	6.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.52	102.63	-0.110%	1.136%	1.341%	0.135%	0.70	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.81	114.99	-0.161%	1.594%	1.091%	-0.557%	1.14	11.16	11.03
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.87	102.12	-0.240%	2.332%	1.817%		1.59	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.67	104.89	-0.207%	3.194%	2.918%	-2.694%	1.78	21.34	20.97

Return Price Performance			Index Price 30-Aug-2017	Previous Index Price 29-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.53	105.53	0.000%	-0.063%	-0.094%	-0.389%	-0.43	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.55	-0.005%	-0.063%	0.010%	-0.457%	-0.48	1.09	1.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.83	-0.010%	0.040%	0.294%	-4.232%	-0.55	1.75	1.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.80	-0.013%	0.096%	0.251%	-0.476%	-0.48	1.98	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.82	-0.025%	0.210%	0.406%	-4.015%	-0.46	2.51	2.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.45	121.49	-0.037%	0.275%	0.457%	-0.395%	-0.42	2.88	2.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.74	104.82	-0.082%	0.575%	0.705%	-0.762%	-0.16	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.03	123.13	-0.080%	0.545%	0.725%	-3.017%	0.06	5.07	5.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.94	122.06	-0.100%	0.759%	0.985%	-1.990%	0.25	5.96	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.93	139.04	-0.081%	0.869%	1.119%	-2.957%	0.47	6.45	6.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.81	102.92	-0.107%	1.215%	1.505%	-0.190%	0.70	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51	115.69	-0.154%	1.761%	1.441%	-1.236%	1.14	11.16	11.03
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.37	102.61	-0.235%	2.462%	2.096%		1.59	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.73	105.94	-0.199%	3.328%	3.225%	-3.267%	1.78	21.34	20.97