

# Irish Stock Exchange Daily Bond Index Report

Monday 21 August, 2017

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## Bond Indices Performance

Index	Close Value 21-Aug-2017	Previous Close Value 18-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.45	116.49	-0.028%	0.48%	0.32%	-1.99%	16.45%	6.06	6.01	0.81
All Bond Index (Return)	203.05	203.05	-0.001%	0.66%	0.77%	0.16%	103.05%	6.06	6.01	0.81
Under 3 Bond Index (Clean)	86.77	86.78	-0.016%	-0.22%	-0.46%	-3.16%	-13.23%	1.64	1.65	-0.46
Under 3 Bond Index (Return)	143.20	143.18	0.020%	0.03%	0.17%	-0.35%	43.20%	1.64	1.65	-0.46
Under 5 Bond Index (Clean)	100.08	100.09	-0.008%	-0.12%	-0.31%	-2.89%	0.08%	2.18	2.18	-0.37
Under 5 Bond Index (Return)	168.88	168.84	0.024%	0.11%	0.25%	-0.32%	68.88%	2.18	2.18	-0.37
Under 10 Bond Index (Clean)	111.70	111.72	-0.018%	0.13%	0.02%	-2.26%	11.70%	4.00	4.00	0.20
Under 10 Bond Index (Return)	190.55	190.53	0.011%	0.33%	0.51%	0.00%	90.55%	4.00	4.00	0.20
5 Plus Bond Index (Clean)	131.34	131.40	-0.046%	1.04%	0.90%	-0.99%	31.34%	9.66	9.56	1.06
5 Plus Bond Index (Return)	230.54	230.60	-0.026%	1.18%	1.26%	0.80%	130.54%	9.66	9.56	1.06
10 Plus Bond Index (Clean)	140.01	140.11	-0.076%	2.17%	1.74%	-1.33%	40.01%	15.71	15.48	1.54
10 Plus Bond Index (Return)	255.78	255.93	-0.060%	2.27%	2.02%	0.33%	155.78%	15.71	15.48	1.54

## 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	100.91	4.63	307	105.53	0.00	6,227	6,284	6572
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.77	3.79	307	109.55	0.00	8,835	9,345	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.02	0.77	64	109.79	0.00	7,298	7,956	8012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.78	4.96	307	118.74	0.00	6,386	7,266	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.17	1.54	125	114.71	0.00	10,926	12,365	12533
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.17	4.21	307	121.37	0.00	8,058	9,441	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.35	159	104.61	0.00	6,828	7,118	7142
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.18	1.65	154	122.82	0.00	6,308	7,644	7748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.23	1.45	156	121.68	0.00	8,031	9,655	9772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.21	2.38	161	138.59	0.00	11,490	15,651	15925
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.27	0.27	98	102.54	0.00	9,965	10,191	10218
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.73	0.64	98	115.37	0.00	9,157	10,505	10564
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.75	0.46	98	102.20	0.00	4,050	4,121	4139
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.54	1.01	184	105.55	0.00	7,219	7,546	7619



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## Bond Index Constituent

Clean Price Performance			Index Price 21-Aug-2017	Previous Index Price 18-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	100.91	100.94	-0.035%	-0.374%	-0.865%	-3.753%	-0.38	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.77	105.78	-0.013%	-0.301%	-0.584%	-3.096%	-0.47	1.11	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.02	109.04	-0.020%	-0.219%	-0.305%	-2.941%	-0.52	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.78	113.80	-0.019%	-0.239%	-0.517%	-3.722%	-0.45	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	113.17	113.17	-0.004%	-0.087%	-0.227%	-2.805%	-0.43	2.53	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.17	117.16	0.006%	-0.026%	-0.200%	-3.112%	-0.40	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.23	0.024%	0.405%	0.470%	-0.618%	-0.13	4.48	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.18	121.19	-0.006%	0.193%	0.101%	-2.129%	0.09	5.10	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.23	120.26	-0.032%	0.390%	0.375%	-1.242%	0.29	5.98	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.21	136.27	-0.043%	0.404%	0.317%	-1.897%	0.50	6.48	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.27	102.30	-0.034%	0.888%	1.092%	-0.111%	0.73	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	114.78	-0.045%	1.522%	1.020%	-0.627%	1.15	11.18	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.75	101.85	-0.098%	2.206%	1.692%		1.60	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.54	104.65	-0.107%	3.063%	2.788%	-2.818%	1.79	21.36	20.99

Return Price Performance			Index Price 21-Aug-2017	Previous Index Price 18-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	105.52	0.009%	-0.060%	-0.091%	-0.386%	-0.38	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.53	0.021%	-0.055%	0.018%	-0.449%	-0.47	1.11	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.78	0.014%	0.014%	0.268%	-4.257%	-0.52	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.71	0.022%	0.056%	0.210%	-0.516%	-0.45	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.68	0.028%	0.141%	0.336%	-4.081%	-0.43	2.53	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.37	121.32	0.040%	0.212%	0.395%	-0.458%	-0.40	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.61	104.57	0.030%	0.448%	0.578%	-0.887%	-0.13	4.48	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.80	0.020%	0.374%	0.554%	-3.181%	0.09	5.10	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	121.69	-0.008%	0.547%	0.773%	-2.196%	0.29	5.98	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.59	138.61	-0.010%	0.624%	0.873%	-3.194%	0.50	6.48	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	102.56	-0.026%	0.942%	1.231%	-0.459%	0.73	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.37	115.40	-0.029%	1.637%	1.317%	-1.356%	1.15	11.18	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.20	102.29	-0.084%	2.295%	1.930%		1.60	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.55	105.64	-0.091%	3.149%	3.046%	-3.435%	1.79	21.36	20.99