

Irish Stock Exchange Daily Bond Index Report

Thursday 21 September, 2017

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
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 info@ise.ie

Bond Indices Performance

Index	Close Value 21-Sep-2017	Previous Close Value 20-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.04	116.24	-0.171%	-0.50%	-0.04%	-2.34%	16.04%	6.00	5.95	0.84
All Bond Index (Return)	202.89	203.21	-0.159%	-0.31%	0.70%	0.09%	102.89%	6.00	5.95	0.84
Under 3 Bond Index (Clean)	86.40	86.44	-0.052%	-0.32%	-0.88%	-3.57%	-13.60%	1.55	1.56	-0.47
Under 3 Bond Index (Return)	143.14	143.19	-0.038%	-0.06%	0.13%	-0.40%	43.14%	1.55	1.56	-0.47
Under 5 Bond Index (Clean)	99.71	99.76	-0.053%	-0.31%	-0.68%	-3.25%	-0.30%	2.09	2.09	-0.38
Under 5 Bond Index (Return)	168.83	168.90	-0.041%	-0.08%	0.22%	-0.35%	68.83%	2.09	2.09	-0.38
Under 10 Bond Index (Clean)	111.40	111.51	-0.095%	-0.37%	-0.25%	-2.52%	11.40%	3.94	3.93	0.20
Under 10 Bond Index (Return)	190.61	190.77	-0.084%	-0.16%	0.54%	0.03%	90.61%	3.94	3.93	0.20
5 Plus Bond Index (Clean)	130.90	131.26	-0.277%	-0.66%	0.56%	-1.33%	30.90%	9.59	9.49	1.08
5 Plus Bond Index (Return)	230.27	230.88	-0.267%	-0.51%	1.14%	0.68%	130.27%	9.59	9.49	1.08
10 Plus Bond Index (Clean)	138.92	139.64	-0.516%	-1.12%	0.96%	-2.10%	38.92%	15.61	15.36	1.58
10 Plus Bond Index (Return)	254.23	255.53	-0.507%	-1.00%	1.40%	-0.27%	154.23%	15.61	15.36	1.58

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	100.38	5.09	338	105.47	0.00	6,227	6,251	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.35	4.17	338	109.51	0.00	8,835	9,307	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.57	1.15	95	109.72	0.00	7,298	7,923	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.23	5.46	338	118.69	0.00	6,386	7,231	7579
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.74	1.92	156	114.67	0.00	10,926	12,318	12529
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.67	4.63	338	121.30	0.00	8,058	9,401	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.28	0.42	190	104.69	0.00	6,828	7,120	7148
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.07	1.98	185	123.05	0.00	6,308	7,637	7762
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.10	1.74	187	121.85	0.00	8,031	9,645	9785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.94	2.84	192	138.78	0.00	11,490	15,620	15946
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.25	0.35	129	102.61	0.00	10,519	10,756	10793
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.35	0.85	129	115.20	0.00	9,157	10,471	10548
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.17	0.60	129	101.78	0.00	4,568	4,621	4649
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.95	1.18	215	104.13	0.00	7,219	7,432	7517

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting										
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus					
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	5.00%	14.50%	10.50%	6.10%									5.10%	14.80%	10.70%	6.20%	
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	7.40%	21.60%	15.60%	9.00%									7.50%	21.80%	15.80%	9.20%	
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	6.30%	18.40%	13.30%	7.70%									6.20%	18.10%	13.10%	7.60%	
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	5.80%	16.80%	12.10%	7.00%									5.90%	17.10%	12.40%	7.20%	
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	9.80%	28.60%	20.70%	11.90%									9.80%	28.20%	20.40%	11.90%	
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	7.50%		15.80%	9.10%									7.60%		15.90%	9.30%	
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	5.70%		12.00%	6.90%									5.60%		11.70%	6.80%	
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	6.10%			7.40%	11.50%								6.10%		7.40%	11.60%	
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	7.70%			9.30%	14.60%								7.60%		9.30%	14.60%	
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	12.40%			15.10%	23.60%								12.40%		15.10%	23.80%	
E00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	8.60%			10.40%	16.30%								8.40%		10.20%	16.10%	
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.30%				15.80%	46.50%							8.20%			15.70%	46.40%
E00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	Yes	No	No	No	Yes	Yes	3.70%				7.00%	20.50%							3.60%			6.90%	20.50%
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	5.90%				11.20%	33.00%							5.90%			11.20%	33.10%
									100%	100%	100%	100%	100%	100%							100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 21-Sep-2017	Previous Index Price 20-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	100.38	100.42	-0.044%	-0.339%	-1.385%	-4.259%	-0.43	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.35	105.42	-0.066%	-0.254%	-0.978%	-3.480%	-0.50	1.02	1.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.57	108.62	-0.042%	-0.312%	-0.715%	-3.339%	-0.52	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.23	113.28	-0.050%	-0.377%	-0.999%	-4.188%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.74	112.80	-0.051%	-0.343%	-0.602%	-3.171%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.67	116.73	-0.053%	-0.391%	-0.622%	-3.521%	-0.40	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.28	104.34	-0.062%	-0.177%	0.491%	-0.598%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.07	121.19	-0.097%	-0.280%	0.009%	-2.219%	0.05	5.01	5.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.10	120.24	-0.116%	-0.385%	0.272%	-1.343%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.94	136.14	-0.148%	-0.498%	0.117%	-2.092%	0.49	6.39	6.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.25	102.49	-0.232%	-0.492%	1.076%	-0.127%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.35	114.79	-0.384%	-0.536%	0.690%	-0.951%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.17	101.68	-0.502%	-0.969%	1.121%		1.63	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.95	103.69	-0.712%	-2.006%	1.226%	-4.294%	1.86	21.22	20.83

Return Price Performance			Index Price 21-Sep-2017	Previous Index Price 20-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	105.47	105.50	-0.027%	-0.024%	-0.151%	-0.446%	-0.43	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.57	-0.053%	-0.008%	-0.016%	-0.483%	-0.50	1.02	1.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.75	-0.031%	-0.079%	0.199%	-4.323%	-0.52	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.73	-0.034%	-0.075%	0.169%	-0.557%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.71	-0.040%	-0.112%	0.297%	-4.118%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.35	-0.040%	-0.140%	0.337%	-0.515%	-0.40	2.82	2.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.69	104.76	-0.060%	-0.133%	0.663%	-0.803%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.15	-0.086%	-0.093%	0.735%	-3.007%	0.05	5.01	5.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.85	121.98	-0.107%	-0.219%	0.910%	-2.063%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.78	138.97	-0.135%	-0.265%	1.010%	-3.062%	0.49	6.39	6.36
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	102.84	-0.229%	-0.436%	1.299%	-0.392%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.20	115.64	-0.376%	-0.413%	1.168%	-1.501%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.78	102.28	-0.494%	-0.869%	1.505%		1.63	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.13	104.86	-0.699%	-1.877%	1.662%	-4.732%	1.86	21.22	20.83