

# Irish Stock Exchange Daily Bond Index Report

Friday 1 September, 2017

28 Anglesea Street  
 Dublin 2, Ireland  
 T + 353 1 617 4200  
 F + 353 1 677 6045  
 info@ise.ie

## Bond Indices Performance

Index	Close Value 01-Sep-2017	Previous Close Value 31-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.41	116.62	-0.177%	-0.18%	0.29%	-2.02%	16.41%	6.02	5.97	0.80
All Bond Index (Return)	203.17	203.51	-0.165%	-0.17%	0.84%	0.23%	103.17%	6.02	5.97	0.80
Under 3 Bond Index (Clean)	86.66	86.68	-0.021%	-0.02%	-0.58%	-3.28%	-13.34%	1.61	1.62	-0.49
Under 3 Bond Index (Return)	143.22	143.23	-0.008%	-0.01%	0.18%	-0.34%	43.22%	1.61	1.62	-0.49
Under 5 Bond Index (Clean)	99.99	100.02	-0.033%	-0.03%	-0.40%	-2.98%	-0.01%	2.14	2.15	-0.40
Under 5 Bond Index (Return)	168.93	168.97	-0.021%	-0.02%	0.28%	-0.29%	68.93%	2.14	2.15	-0.40
Under 10 Bond Index (Clean)	111.73	111.81	-0.076%	-0.08%	0.04%	-2.24%	11.73%	3.97	3.96	0.17
Under 10 Bond Index (Return)	190.79	190.92	-0.065%	-0.06%	0.64%	0.13%	90.79%	3.97	3.96	0.17
5 Plus Bond Index (Clean)	131.36	131.77	-0.309%	-0.31%	0.92%	-0.97%	31.36%	9.61	9.51	1.05
5 Plus Bond Index (Return)	230.76	231.45	-0.298%	-0.30%	1.36%	0.90%	130.76%	9.61	9.51	1.05
10 Plus Bond Index (Clean)	139.58	140.49	-0.646%	-0.65%	1.44%	-1.63%	39.58%	15.66	15.42	1.55
10 Plus Bond Index (Return)	255.16	256.79	-0.636%	-0.64%	1.77%	0.09%	155.16%	15.66	15.42	1.55

## 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	100.71	4.79	318	105.50	0.00	6,227	6,271	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.60	3.92	318	109.52	0.00	8,835	9,330	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.90	0.90	75	109.80	0.00	7,298	7,947	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.62	5.14	318	118.76	0.00	6,386	7,256	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.09	1.68	136	114.77	0.00	10,926	12,357	12540
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.07	4.36	318	121.42	0.00	8,058	9,433	9784
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.38	0.37	170	104.76	0.00	6,828	7,127	7152
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.31	1.76	165	123.07	0.00	6,308	7,653	7764
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.42	1.56	167	121.98	0.00	8,031	9,671	9796
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.43	2.55	172	138.97	0.00	11,490	15,676	15968
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.57	0.30	109	102.87	0.00	9,965	10,221	10251
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.52	0.72	109	115.24	0.00	9,157	10,486	10552
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.44	0.51	109	101.95	0.00	4,050	4,108	4129
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.03	1.07	195	105.10	0.00	7,219	7,510	7587



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Sep-2017	Previous Index Price 31-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	100.71	100.72	-0.005%	-0.005%	-1.055%	-3.938%	-0.50	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.60	105.62	-0.015%	-0.015%	-0.741%	-3.249%	-0.48	1.08	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.90	108.91	-0.015%	-0.015%	-0.419%	-3.051%	-0.55	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.62	113.66	-0.029%	-0.029%	-0.652%	-3.853%	-0.48	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	113.09	113.13	-0.034%	-0.034%	-0.294%	-2.870%	-0.46	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.07	117.13	-0.054%	-0.054%	-0.285%	-3.194%	-0.43	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.46	-0.078%	-0.078%	0.591%	-0.499%	-0.16	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	121.41	-0.082%	-0.082%	0.208%	-2.024%	0.05	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.42	120.57	-0.120%	-0.120%	0.539%	-1.081%	0.24	5.95	5.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	136.62	-0.141%	-0.141%	0.477%	-1.741%	0.46	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.57	102.76	-0.182%	-0.182%	1.392%	0.185%	0.69	8.35	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.52	114.97	-0.387%	-0.387%	0.841%	-0.803%	1.16	11.15	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.44	102.16	-0.705%	-0.705%	1.391%		1.61	16.84	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.03	105.06	-0.974%	-0.974%	2.292%	-3.286%	1.81	21.31	20.93

Return Price Performance			Index Price 01-Sep-2017	Previous Index Price 31-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	105.50	105.49	0.009%	0.009%	-0.117%	-0.412%	-0.50	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.52	-0.003%	-0.003%	-0.010%	-0.477%	-0.48	1.08	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.81	-0.004%	-0.004%	0.275%	-4.250%	-0.55	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.78	-0.014%	-0.014%	0.230%	-0.497%	-0.48	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	114.77	114.80	-0.022%	-0.022%	0.388%	-4.031%	-0.46	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.42	121.47	-0.040%	-0.040%	0.437%	-0.416%	-0.43	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.76	104.83	-0.074%	-0.074%	0.722%	-0.745%	-0.16	4.45	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.07	123.16	-0.071%	-0.071%	0.757%	-2.986%	0.05	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.98	122.11	-0.111%	-0.111%	1.020%	-1.956%	0.24	5.95	5.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.97	139.15	-0.127%	-0.127%	1.149%	-2.928%	0.46	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	103.06	-0.179%	-0.179%	1.561%	-0.135%	0.69	8.35	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.24	115.68	-0.379%	-0.379%	1.203%	-1.467%	1.16	11.15	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.95	102.67	-0.696%	-0.696%	1.682%		1.61	16.84	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.10	106.12	-0.959%	-0.959%	2.613%	-3.841%	1.81	21.31	20.93