

# Irish Stock Exchange Daily Bond Index Report

Wednesday 6 September, 2017

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## Bond Indices Performance

Index	Close Value 06-Sep-2017	Previous Close Value 05-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.59	116.57	0.013%	-0.03%	0.43%	-1.88%	16.59%	6.02	5.97	0.77
All Bond Index (Return)	203.56	203.51	0.021%	0.02%	1.03%	0.42%	103.56%	6.02	5.97	0.77
Under 3 Bond Index (Clean)	86.64	86.67	-0.031%	-0.04%	-0.60%	-3.30%	-13.36%	1.60	1.61	-0.50
Under 3 Bond Index (Return)	143.27	143.30	-0.019%	0.03%	0.22%	-0.31%	43.27%	1.60	1.61	-0.50
Under 5 Bond Index (Clean)	99.99	100.02	-0.031%	-0.03%	-0.40%	-2.98%	-0.01%	2.13	2.14	-0.41
Under 5 Bond Index (Return)	169.03	169.06	-0.020%	0.03%	0.34%	-0.23%	69.03%	2.13	2.14	-0.41
Under 10 Bond Index (Clean)	111.82	111.84	-0.016%	0.01%	0.13%	-2.15%	11.82%	3.97	3.96	0.14
Under 10 Bond Index (Return)	191.05	191.06	-0.006%	0.07%	0.77%	0.26%	91.05%	3.97	3.96	0.14
5 Plus Bond Index (Clean)	131.73	131.66	0.052%	-0.03%	1.21%	-0.70%	31.73%	9.61	9.52	1.02
5 Plus Bond Index (Return)	231.48	231.35	0.059%	0.01%	1.68%	1.21%	131.48%	9.61	9.52	1.02
10 Plus Bond Index (Clean)	140.17	139.97	0.144%	-0.23%	1.86%	-1.22%	40.17%	15.67	15.43	1.53
10 Plus Bond Index (Return)	256.29	255.91	0.148%	-0.20%	2.22%	0.53%	156.29%	15.67	15.43	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	100.65	4.87	323	105.52	0.00	6,227	6,268	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.56	3.98	323	109.54	0.00	8,835	9,326	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.87	0.96	80	109.83	0.00	7,298	7,945	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.61	5.22	323	118.83	0.00	6,386	7,255	7588
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.09	1.74	141	114.83	0.00	10,926	12,357	12547
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.09	4.43	323	121.52	0.00	8,058	9,435	9791
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.52	0.38	175	104.91	0.00	6,828	7,137	7163
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.49	1.82	170	123.30	0.00	6,308	7,664	7778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.65	1.60	172	122.26	0.00	8,031	9,690	9818
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.68	2.62	177	139.30	0.00	11,490	15,705	16006
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.89	0.31	114	103.20	0.00	9,965	10,253	10284
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	0.75	114	115.69	0.00	9,157	10,524	10593
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.93	0.53	114	102.46	0.00	4,050	4,128	4150
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.52	1.10	200	105.62	0.00	7,219	7,545	7624



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Sep-2017	Previous Index Price 05-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	100.65	100.67	-0.019%	-0.064%	-1.113%	-3.995%	-0.43	0.11	0.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.56	105.58	-0.021%	-0.052%	-0.777%	-3.285%	-0.48	1.07	1.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.87	108.91	-0.040%	-0.043%	-0.447%	-3.079%	-0.56	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.61	113.65	-0.036%	-0.041%	-0.665%	-3.865%	-0.50	1.96	1.97
IE0034074488	3407448	4.5 Treas Bnd 2020	113.09	113.14	-0.038%	-0.033%	-0.293%	-2.869%	-0.48	2.49	2.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.09	117.13	-0.035%	-0.034%	-0.266%	-3.175%	-0.45	2.86	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.55	-0.024%	0.058%	0.728%	-0.363%	-0.20	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.49	121.51	-0.018%	0.065%	0.355%	-1.880%	0.01	5.06	5.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	120.65	0.004%	0.071%	0.731%	-0.891%	0.21	5.94	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.68	136.68	0.001%	0.045%	0.664%	-1.558%	0.43	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.89	102.85	0.032%	0.125%	1.703%	0.492%	0.66	8.34	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	114.80	0.119%	-0.029%	1.204%	-0.446%	1.13	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.93	101.71	0.216%	-0.226%	1.880%		1.59	16.84	16.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.52	104.38	0.137%	-0.509%	2.772%	-2.833%	1.79	21.32	20.94

Return Price Performance			Index Price 06-Sep-2017	Previous Index Price 05-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	105.52	105.52	-0.004%	0.025%	-0.102%	-0.397%	-0.43	0.11	0.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.55	-0.009%	0.017%	0.010%	-0.457%	-0.48	1.07	1.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.86	-0.029%	0.023%	0.301%	-4.225%	-0.56	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.83	118.85	-0.021%	0.042%	0.286%	-0.441%	-0.50	1.96	1.97
IE0034074488	3407448	4.5 Treas Bnd 2020	114.83	114.86	-0.027%	0.032%	0.443%	-3.979%	-0.48	2.49	2.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.52	121.54	-0.022%	0.035%	0.513%	-0.340%	-0.45	2.86	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.91	104.93	-0.021%	0.072%	0.869%	-0.600%	-0.20	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.32	-0.010%	0.116%	0.946%	-2.804%	0.01	5.06	5.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.26	122.24	0.011%	0.116%	1.250%	-1.733%	0.21	5.94	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.30	139.28	0.012%	0.109%	1.388%	-2.699%	0.43	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.20	103.16	0.034%	0.140%	1.885%	0.183%	0.66	8.34	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.69	115.54	0.125%	0.006%	1.594%	-1.087%	1.13	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.46	102.24	0.220%	-0.198%	2.192%		1.59	16.84	16.58
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.62	105.47	0.141%	-0.473%	3.116%	-3.369%	1.79	21.32	20.94