

# Irish Stock Exchange Daily Bond Index Report

Wednesday 13 September, 2017

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## Bond Indices Performance

Index	Close Value 13-Sep-2017	Previous Close Value 12-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.09	116.25	-0.140%	-0.46%	0.00%	-2.30%	16.09%	5.97	5.92	0.83
All Bond Index (Return)	202.82	203.09	-0.129%	-0.34%	0.66%	0.05%	102.82%	5.97	5.92	0.83
Under 3 Bond Index (Clean)	86.54	86.56	-0.027%	-0.16%	-0.72%	-3.42%	-13.46%	1.58	1.59	-0.48
Under 3 Bond Index (Return)	143.23	143.24	-0.013%	0.00%	0.19%	-0.34%	43.23%	1.58	1.59	-0.48
Under 5 Bond Index (Clean)	99.85	99.89	-0.038%	-0.17%	-0.54%	-3.11%	-0.15%	2.11	2.12	-0.39
Under 5 Bond Index (Return)	168.93	168.97	-0.026%	-0.03%	0.28%	-0.29%	68.93%	2.11	2.12	-0.39
Under 10 Bond Index (Clean)	111.55	111.65	-0.082%	-0.23%	-0.11%	-2.39%	11.55%	3.94	3.94	0.19
Under 10 Bond Index (Return)	190.73	190.86	-0.071%	-0.10%	0.60%	0.09%	90.73%	3.94	3.94	0.19
5 Plus Bond Index (Clean)	130.82	131.12	-0.234%	-0.72%	0.50%	-1.39%	30.82%	9.55	9.45	1.08
5 Plus Bond Index (Return)	230.01	230.52	-0.225%	-0.63%	1.03%	0.57%	130.01%	9.55	9.45	1.08
10 Plus Bond Index (Clean)	138.34	138.92	-0.411%	-1.53%	0.54%	-2.51%	38.34%	15.59	15.34	1.61
10 Plus Bond Index (Return)	253.08	254.10	-0.402%	-1.45%	0.94%	-0.73%	153.08%	15.59	15.34	1.61

## 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	100.54	4.97	330	105.52	0.00	6,227	6,261	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.45	4.07	330	109.52	0.00	8,835	9,317	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.76	1.05	87	109.80	0.00	7,298	7,936	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.47	5.33	330	118.80	0.00	6,386	7,246	7586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.94	1.83	148	114.76	0.00	10,926	12,339	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.87	4.52	330	121.39	0.00	8,058	9,417	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.40	182	104.72	0.00	6,828	7,123	7150
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.15	1.89	177	123.04	0.00	6,308	7,643	7762
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	1.67	179	121.93	0.00	8,031	9,658	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.14	2.72	184	138.86	0.00	11,490	15,643	15956
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.37	0.33	121	102.70	0.00	9,965	10,201	10234
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.13	0.80	121	114.92	0.00	9,157	10,450	10523
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.49	0.56	121	101.05	0.00	4,050	4,070	4093
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.36	1.13	207	103.49	0.00	7,219	7,389	7471



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Sep-2017	Previous Index Price 12-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	100.54	100.55	-0.011%	-0.172%	-1.220%	-4.099%	-0.48	0.09	0.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.45	105.47	-0.016%	-0.154%	-0.879%	-3.384%	-0.47	1.05	1.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.76	108.78	-0.019%	-0.146%	-0.550%	-3.178%	-0.55	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.47	113.49	-0.025%	-0.167%	-0.790%	-3.986%	-0.49	1.94	1.95
IE0034074488	3407448	4.5 Treas Bnd 2020	112.94	112.99	-0.047%	-0.173%	-0.433%	-3.006%	-0.46	2.47	2.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.87	116.94	-0.061%	-0.225%	-0.457%	-3.361%	-0.41	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.40	-0.079%	-0.136%	0.532%	-0.557%	-0.16	4.42	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.15	121.28	-0.107%	-0.213%	0.076%	-2.153%	0.06	5.04	5.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	120.42	-0.127%	-0.252%	0.406%	-1.212%	0.26	5.92	5.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.14	136.36	-0.158%	-0.350%	0.266%	-1.947%	0.48	6.42	6.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	102.54	-0.169%	-0.379%	1.192%	-0.013%	0.72	8.32	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.13	114.41	-0.248%	-0.732%	0.491%	-1.147%	1.19	11.12	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.49	100.90	-0.407%	-1.640%	0.436%		1.67	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.36	103.02	-0.642%	-2.568%	0.645%	-4.843%	1.89	21.22	20.83

Return Price Performance			Index Price 13-Sep-2017	Previous Index Price 12-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	105.51	0.004%	0.022%	-0.105%	-0.400%	-0.48	0.09	0.09
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.53	-0.005%	-0.003%	-0.010%	-0.477%	-0.47	1.05	1.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.81	-0.008%	-0.002%	0.277%	-4.248%	-0.55	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.81	-0.010%	0.017%	0.261%	-0.466%	-0.49	1.94	1.95
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.80	-0.035%	-0.030%	0.380%	-4.040%	-0.46	2.47	2.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.39	121.44	-0.047%	-0.070%	0.407%	-0.445%	-0.41	2.84	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.80	-0.077%	-0.108%	0.688%	-0.778%	-0.16	4.42	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.04	123.16	-0.097%	-0.097%	0.731%	-3.011%	0.06	5.04	5.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.93	122.07	-0.118%	-0.150%	0.981%	-1.994%	0.26	5.92	5.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.86	139.06	-0.144%	-0.206%	1.070%	-3.004%	0.48	6.42	6.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.87	-0.165%	-0.343%	1.394%	-0.299%	0.72	8.32	8.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.92	115.20	-0.240%	-0.654%	0.924%	-1.739%	1.19	11.12	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.05	101.46	-0.400%	-1.573%	0.784%		1.67	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.49	104.15	-0.630%	-2.476%	1.042%	-5.313%	1.89	21.22	20.83