

# Irish Stock Exchange Daily Bond Index Report



Monday 18 September, 2017

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## Bond Indices Performance

Index	Close Value 18-Sep-2017	Previous Close Value 15-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	116.13	-0.037%	-0.46%	0.00%	-2.30%	16.09%	6.02	5.97	0.84
All Bond Index (Return)	202.91	202.93	-0.010%	-0.29%	0.71%	0.10%	102.91%	6.02	5.97	0.84
Under 3 Bond Index (Clean)	86.45	86.48	-0.024%	-0.26%	-0.82%	-3.51%	-13.55%	1.57	1.58	-0.47
Under 3 Bond Index (Return)	143.18	143.16	0.013%	-0.04%	0.15%	-0.37%	43.18%	1.57	1.58	-0.47
Under 5 Bond Index (Clean)	99.76	99.78	-0.023%	-0.26%	-0.63%	-3.20%	-0.24%	2.10	2.11	-0.37
Under 5 Bond Index (Return)	168.86	168.85	0.010%	-0.06%	0.24%	-0.33%	68.86%	2.10	2.11	-0.37
Under 10 Bond Index (Clean)	111.46	111.50	-0.039%	-0.32%	-0.20%	-2.47%	11.46%	3.95	3.94	0.20
Under 10 Bond Index (Return)	190.65	190.67	-0.009%	-0.14%	0.57%	0.05%	90.65%	3.95	3.94	0.20
5 Plus Bond Index (Clean)	130.93	131.00	-0.050%	-0.64%	0.59%	-1.30%	30.93%	9.60	9.50	1.08
5 Plus Bond Index (Return)	230.28	230.35	-0.029%	-0.51%	1.15%	0.69%	130.28%	9.60	9.50	1.08
10 Plus Bond Index (Clean)	138.90	138.95	-0.032%	-1.13%	0.94%	-2.11%	38.90%	15.61	15.37	1.58
10 Plus Bond Index (Return)	254.15	254.19	-0.016%	-1.03%	1.37%	-0.31%	154.15%	15.61	15.37	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	100.45	5.05	335	105.50	0.00	6,227	6,255	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.41	4.13	335	109.54	0.00	8,835	9,313	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.64	1.11	92	109.75	0.00	7,298	7,928	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.31	5.42	335	118.72	0.00	6,386	7,236	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.81	1.89	153	114.69	0.00	10,926	12,326	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.74	4.59	335	121.32	0.00	8,058	9,406	9776
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.27	0.41	187	104.68	0.00	6,828	7,119	7147
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.11	1.95	182	123.05	0.00	6,308	7,640	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.14	1.71	184	121.85	0.00	8,031	9,648	9786
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.01	2.80	189	138.81	0.00	11,490	15,628	15949
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.32	0.35	126	102.67	0.00	10,519	10,763	10799
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.43	0.83	126	115.25	0.00	9,157	10,477	10553
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.12	0.59	126	101.71	0.00	4,568	4,619	4646
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.84	1.16	212	104.00	0.00	7,219	7,424	7508



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Sep-2017	Previous Index Price 15-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	100.45	100.48	-0.028%	-0.262%	-1.310%	-4.185%	-0.37	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.41	105.42	-0.015%	-0.199%	-0.923%	-3.427%	-0.49	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.64	108.67	-0.020%	-0.248%	-0.651%	-3.277%	-0.52	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.31	113.34	-0.033%	-0.307%	-0.929%	-4.120%	-0.46	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.81	112.84	-0.026%	-0.286%	-0.545%	-3.115%	-0.43	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.74	116.76	-0.024%	-0.337%	-0.568%	-3.469%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.28	-0.014%	-0.188%	0.480%	-0.608%	-0.15	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.11	121.14	-0.026%	-0.247%	0.042%	-2.186%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.14	120.20	-0.048%	-0.354%	0.303%	-1.313%	0.27	5.91	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.01	136.09	-0.060%	-0.446%	0.169%	-2.041%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.32	102.42	-0.093%	-0.425%	1.145%	-0.060%	0.72	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.43	114.49	-0.054%	-0.471%	0.755%	-0.887%	1.17	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.12	101.15	-0.032%	-1.020%	1.069%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.84	102.84	0.000%	-2.109%	1.119%	-4.395%	1.87	21.23	20.84

Return Price Performance			Index Price 18-Sep-2017	Previous Index Price 15-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	105.50	105.48	0.016%	0.007%	-0.120%	-0.415%	-0.37	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.51	0.019%	0.011%	0.004%	-0.463%	-0.49	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.74	0.013%	-0.048%	0.230%	-4.293%	-0.52	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	118.71	0.009%	-0.049%	0.195%	-0.531%	-0.46	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.69	0.007%	-0.088%	0.322%	-4.095%	-0.43	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.31	0.011%	-0.122%	0.355%	-0.497%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.68	104.69	-0.008%	-0.149%	0.647%	-0.819%	-0.15	4.41	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.05	0.001%	-0.087%	0.742%	-3.001%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.85	121.88	-0.025%	-0.212%	0.918%	-2.055%	0.27	5.91	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.81	138.84	-0.027%	-0.247%	1.028%	-3.044%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.67	102.75	-0.085%	-0.376%	1.359%	-0.333%	0.72	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.30	-0.037%	-0.367%	1.215%	-1.455%	1.17	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.71	101.73	-0.018%	-0.933%	1.439%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.00	103.99	0.016%	-1.995%	1.540%	-4.846%	1.87	21.23	20.84