

# Irish Stock Exchange Daily Bond Index Report

Monday 11 September, 2017

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## Bond Indices Performance

Index	Close Value 11-Sep-2017	Previous Close Value 08-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.48	116.60	-0.100%	-0.12%	0.34%	-1.97%	16.48%	5.99	5.95	0.78
All Bond Index (Return)	203.46	203.61	-0.073%	-0.02%	0.98%	0.37%	103.46%	5.99	5.95	0.78
Under 3 Bond Index (Clean)	86.60	86.62	-0.022%	-0.09%	-0.65%	-3.35%	-13.40%	1.59	1.60	-0.51
Under 3 Bond Index (Return)	143.29	143.27	0.014%	0.04%	0.23%	-0.29%	43.29%	1.59	1.60	-0.51
Under 5 Bond Index (Clean)	99.95	99.98	-0.028%	-0.07%	-0.44%	-3.02%	-0.05%	2.12	2.13	-0.42
Under 5 Bond Index (Return)	169.05	169.05	0.005%	0.05%	0.35%	-0.22%	69.05%	2.12	2.13	-0.42
Under 10 Bond Index (Clean)	111.80	111.87	-0.060%	-0.01%	0.11%	-2.17%	11.80%	3.95	3.95	0.14
Under 10 Bond Index (Return)	191.10	191.16	-0.030%	0.10%	0.80%	0.29%	91.10%	3.95	3.95	0.14
5 Plus Bond Index (Clean)	131.55	131.77	-0.167%	-0.17%	1.07%	-0.83%	31.55%	9.58	9.48	1.03
5 Plus Bond Index (Return)	231.25	231.58	-0.144%	-0.09%	1.57%	1.11%	131.25%	9.58	9.48	1.03
10 Plus Bond Index (Clean)	139.59	139.99	-0.289%	-0.64%	1.44%	-1.63%	39.59%	15.63	15.39	1.55
10 Plus Bond Index (Return)	255.30	256.00	-0.272%	-0.58%	1.83%	0.15%	155.30%	15.63	15.39	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	100.57	4.94	328	105.51	0.00	6,227	6,263	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.49	4.04	328	109.53	0.00	8,835	9,320	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.83	1.03	85	109.86	0.00	7,298	7,942	8017
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.56	5.30	328	118.86	0.00	6,386	7,252	7590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.06	1.80	146	114.86	0.00	10,926	12,353	12549
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.03	4.49	328	121.53	0.00	8,058	9,430	9792
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.40	180	104.95	0.00	6,828	7,139	7166
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.51	1.87	175	123.38	0.00	6,308	7,665	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.67	1.65	177	122.32	0.00	8,031	9,691	9823
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.68	2.69	182	139.37	0.00	11,490	15,704	16014
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.88	0.33	119	103.21	0.00	9,965	10,252	10285
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	0.78	119	115.58	0.00	9,157	10,511	10583
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.43	0.55	119	101.98	0.00	4,050	4,108	4130
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.71	1.12	205	104.83	0.00	7,219	7,487	7568



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## Bond Index Constituent

Clean Price Performance			Index Price 11-Sep-2017	Previous Index Price 08-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	100.57	100.58	-0.014%	-0.145%	-1.194%	-4.073%	-0.42	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.49	105.51	-0.019%	-0.119%	-0.844%	-3.350%	-0.48	1.06	1.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.83	108.85	-0.015%	-0.075%	-0.479%	-3.110%	-0.57	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.56	113.59	-0.026%	-0.085%	-0.708%	-3.907%	-0.52	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	113.06	113.09	-0.032%	-0.066%	-0.326%	-2.902%	-0.49	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.03	117.08	-0.043%	-0.082%	-0.313%	-3.222%	-0.45	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.60	-0.044%	0.086%	0.756%	-0.336%	-0.21	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.51	121.58	-0.058%	0.081%	0.371%	-1.865%	0.00	5.04	5.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.67	120.78	-0.086%	0.086%	0.746%	-0.876%	0.20	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.68	136.82	-0.103%	0.042%	0.660%	-1.561%	0.42	6.42	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.88	103.04	-0.157%	0.120%	1.698%	0.487%	0.66	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	114.96	-0.142%	-0.150%	1.080%	-0.567%	1.14	11.13	11.00
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.43	101.84	-0.400%	-0.719%	1.376%		1.61	16.82	16.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.71	104.16	-0.436%	-1.282%	1.973%	-3.587%	1.83	21.28	20.89

Return Price Performance			Index Price 11-Sep-2017	Previous Index Price 08-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	105.51	105.48	0.029%	0.018%	-0.109%	-0.404%	-0.42	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.52	0.016%	0.009%	0.002%	-0.465%	-0.48	1.06	1.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.86	109.84	0.019%	0.046%	0.325%	-4.202%	-0.57	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.84	0.016%	0.068%	0.312%	-0.415%	-0.52	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.86	0.001%	0.053%	0.464%	-3.959%	-0.49	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.53	121.54	-0.007%	0.045%	0.523%	-0.331%	-0.45	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.95	104.99	-0.037%	0.110%	0.908%	-0.562%	-0.21	4.43	4.43
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.38	123.41	-0.031%	0.175%	1.006%	-2.746%	0.00	5.04	5.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.32	122.40	-0.062%	0.170%	1.304%	-1.681%	0.20	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.37	139.46	-0.069%	0.158%	1.438%	-2.651%	0.42	6.42	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.21	103.36	-0.149%	0.148%	1.894%	0.192%	0.66	8.33	8.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.58	115.72	-0.124%	-0.087%	1.499%	-1.179%	1.14	11.13	11.00
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.98	102.38	-0.384%	-0.666%	1.712%		1.61	16.82	16.55
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.83	105.27	-0.416%	-1.213%	2.350%	-4.087%	1.83	21.28	20.89