

# Irish Stock Exchange Daily Bond Index Report

Tuesday 12 September, 2017

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## Bond Indices Performance

| Index                        | Close Value<br>12-Sep-2017 | Previous<br>Close Value<br>11-Sep-2017 | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 116.25                     | 116.48                                 | -0.198%     | -0.32%      | 0.14%  | -2.16% | 16.25%                        | 5.98                 | 5.93                 | 0.81                 |
| All Bond Index (Return)      | 203.09                     | 203.46                                 | -0.186%     | -0.21%      | 0.79%  | 0.18%  | 103.09%                       | 5.98                 | 5.93                 | 0.81                 |
| Under 3 Bond Index (Clean)   | 86.56                      | 86.60                                  | -0.043%     | -0.13%      | -0.69% | -3.39% | -13.44%                       | 1.59                 | 1.59                 | -0.49                |
| Under 3 Bond Index (Return)  | 143.24                     | 143.29                                 | -0.029%     | 0.01%       | 0.20%  | -0.32% | 43.24%                        | 1.59                 | 1.59                 | -0.49                |
| Under 5 Bond Index (Clean)   | 99.89                      | 99.95                                  | -0.061%     | -0.13%      | -0.50% | -3.07% | -0.11%                        | 2.12                 | 2.13                 | -0.40                |
| Under 5 Bond Index (Return)  | 168.97                     | 169.05                                 | -0.049%     | 0.00%       | 0.30%  | -0.27% | 68.97%                        | 2.12                 | 2.13                 | -0.40                |
| Under 10 Bond Index (Clean)  | 111.65                     | 111.80                                 | -0.138%     | -0.15%      | -0.03% | -2.31% | 11.65%                        | 3.95                 | 3.94                 | 0.17                 |
| Under 10 Bond Index (Return) | 190.86                     | 191.10                                 | -0.125%     | -0.03%      | 0.68%  | 0.16%  | 90.86%                        | 3.95                 | 3.94                 | 0.17                 |
| 5 Plus Bond Index (Clean)    | 131.12                     | 131.55                                 | -0.324%     | -0.49%      | 0.74%  | -1.15% | 31.12%                        | 9.57                 | 9.47                 | 1.06                 |
| 5 Plus Bond Index (Return)   | 230.52                     | 231.25                                 | -0.313%     | -0.40%      | 1.25%  | 0.79%  | 130.52%                       | 9.57                 | 9.47                 | 1.06                 |
| 10 Plus Bond Index (Clean)   | 138.92                     | 139.59                                 | -0.482%     | -1.12%      | 0.95%  | -2.10% | 38.92%                        | 15.61                | 15.36                | 1.58                 |
| 10 Plus Bond Index (Return)  | 254.10                     | 255.30                                 | -0.472%     | -1.05%      | 1.35%  | -0.33% | 154.10%                       | 15.61                | 15.36                | 1.58                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 100.55         | 4.96       | 329             | 105.51         | 0.00 | 6,227                 | 6,262       | 6570        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 105.47         | 4.06       | 329             | 109.53         | 0.00 | 8,835                 | 9,318       | 9677        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 108.78         | 1.04       | 86              | 109.81         | 0.00 | 7,298                 | 7,938       | 8014        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 113.49         | 5.32       | 329             | 118.81         | 0.00 | 6,386                 | 7,248       | 7587        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 112.99         | 1.81       | 147             | 114.80         | 0.00 | 10,926                | 12,345      | 12543       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 116.94         | 4.51       | 329             | 121.44         | 0.00 | 8,058                 | 9,422       | 9785        |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 104.40         | 0.40       | 181             | 104.80         | 0.00 | 6,828                 | 7,128       | 7156        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 121.28         | 1.88       | 176             | 123.16         | 0.00 | 6,308                 | 7,651       | 7769        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 120.42         | 1.66       | 178             | 122.07         | 0.00 | 8,031                 | 9,671       | 9804        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 136.36         | 2.71       | 183             | 139.06         | 0.00 | 11,490                | 15,668      | 15979       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 102.54         | 0.33       | 120             | 102.87         | 0.00 | 9,965                 | 10,218      | 10251       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 114.41         | 0.79       | 120             | 115.20         | 0.00 | 9,157                 | 10,476      | 10548       |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37        | 1.7              | Annual              | 100.90         | 0.56       | 120             | 101.46         | 0.00 | 4,050                 | 4,086       | 4109        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 103.02         | 1.13       | 206             | 104.15         | 0.00 | 7,219                 | 7,437       | 7518        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>12-Sep-2017 | Previous<br>Index Price<br>11-Sep-2017 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 100.55                     | 100.57                                 | -0.016%     | -0.161%     | -1.209% | -4.088% | -0.42                | 0.09                 | 0.09                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 105.47                     | 105.49                                 | -0.019%     | -0.138%     | -0.863% | -3.368% | -0.48                | 1.05                 | 1.06                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 108.78                     | 108.83                                 | -0.051%     | -0.127%     | -0.530% | -3.160% | -0.55                | 1.72                 | 1.73                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 113.49                     | 113.56                                 | -0.057%     | -0.143%     | -0.765% | -3.962% | -0.50                | 1.94                 | 1.95                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 112.99                     | 113.06                                 | -0.060%     | -0.126%     | -0.386% | -2.960% | -0.47                | 2.47                 | 2.49                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 116.94                     | 117.03                                 | -0.083%     | -0.165%     | -0.396% | -3.302% | -0.43                | 2.85                 | 2.86                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.40                     | 104.55                                 | -0.143%     | -0.056%     | 0.612%  | -0.478% | -0.17                | 4.42                 | 4.43                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 121.28                     | 121.51                                 | -0.187%     | -0.106%     | 0.183%  | -2.048% | 0.04                 | 5.04                 | 5.04                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 120.42                     | 120.67                                 | -0.211%     | -0.125%     | 0.533%  | -1.086% | 0.24                 | 5.93                 | 5.91                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 136.36                     | 136.68                                 | -0.234%     | -0.193%     | 0.424%  | -1.792% | 0.45                 | 6.42                 | 6.39                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 102.54                     | 102.88                                 | -0.330%     | -0.210%     | 1.363%  | 0.156%  | 0.70                 | 8.32                 | 8.27                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.41                     | 114.80                                 | -0.335%     | -0.485%     | 0.741%  | -0.901% | 1.17                 | 11.12                | 10.99                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 100.90                     | 101.43                                 | -0.523%     | -1.238%     | 0.847%  |         | 1.65                 | 16.80                | 16.53                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.02                     | 103.71                                 | -0.665%     | -1.939%     | 1.295%  | -4.229% | 1.86                 | 21.25                | 20.86                |

| Return Price Performance |         |                     | Index Price<br>12-Sep-2017 | Previous<br>Index Price<br>11-Sep-2017 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 105.51                     | 105.51                                 | 0.000%      | 0.018%      | -0.109% | -0.404% | -0.42                | 0.09                 | 0.09                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 109.53                     | 109.53                                 | -0.007%     | 0.002%      | -0.005% | -0.473% | -0.48                | 1.05                 | 1.06                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.81                     | 109.86                                 | -0.040%     | 0.006%      | 0.285%  | -4.241% | -0.55                | 1.72                 | 1.73                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 118.81                     | 118.86                                 | -0.041%     | 0.027%      | 0.271%  | -0.456% | -0.50                | 1.94                 | 1.95                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 114.80                     | 114.86                                 | -0.049%     | 0.004%      | 0.415%  | -4.006% | -0.47                | 2.47                 | 2.49                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 121.44                     | 121.53                                 | -0.068%     | -0.023%     | 0.454%  | -0.399% | -0.43                | 2.85                 | 2.86                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.80                     | 104.95                                 | -0.140%     | -0.031%     | 0.766%  | -0.701% | -0.17                | 4.42                 | 4.43                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 123.16                     | 123.38                                 | -0.175%     | 0.000%      | 0.829%  | -2.917% | 0.04                 | 5.04                 | 5.04                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 122.07                     | 122.32                                 | -0.201%     | -0.032%     | 1.100%  | -1.878% | 0.24                 | 5.93                 | 5.91                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 139.06                     | 139.37                                 | -0.220%     | -0.062%     | 1.216%  | -2.865% | 0.45                 | 6.42                 | 6.39                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 102.87                     | 103.21                                 | -0.326%     | -0.178%     | 1.562%  | -0.134% | 0.70                 | 8.32                 | 8.27                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 115.20                     | 115.58                                 | -0.327%     | -0.414%     | 1.167%  | -1.502% | 1.17                 | 11.12                | 10.99                |
| IE00BV8C9B83             | BV8C9B8 | 1.7 Treas Bnd 2037  | 101.46                     | 101.98                                 | -0.515%     | -1.178%     | 1.189%  |         | 1.65                 | 16.80                | 16.53                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 104.15                     | 104.83                                 | -0.652%     | -1.857%     | 1.682%  | -4.713% | 1.86                 | 21.25                | 20.86                |