

# Irish Stock Exchange Daily Bond Index Report

Thursday 14 September, 2017

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## Bond Indices Performance

Index	Close Value 14-Sep-2017	Previous Close Value 13-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.12	116.09	0.029%	-0.43%	0.03%	-2.27%	16.12%	5.96	5.91	0.82
All Bond Index (Return)	202.90	202.82	0.037%	-0.30%	0.70%	0.09%	102.90%	5.96	5.91	0.82
Under 3 Bond Index (Clean)	86.50	86.54	-0.042%	-0.20%	-0.76%	-3.46%	-13.50%	1.57	1.58	-0.48
Under 3 Bond Index (Return)	143.18	143.23	-0.029%	-0.03%	0.16%	-0.36%	43.18%	1.57	1.58	-0.48
Under 5 Bond Index (Clean)	99.82	99.85	-0.035%	-0.20%	-0.57%	-3.15%	-0.18%	2.11	2.11	-0.39
Under 5 Bond Index (Return)	168.89	168.93	-0.024%	-0.05%	0.25%	-0.32%	68.89%	2.11	2.11	-0.39
Under 10 Bond Index (Clean)	111.54	111.55	-0.011%	-0.24%	-0.12%	-2.40%	11.54%	3.94	3.93	0.18
Under 10 Bond Index (Return)	190.72	190.73	-0.001%	-0.10%	0.60%	0.09%	90.72%	3.94	3.93	0.18
5 Plus Bond Index (Clean)	130.93	130.82	0.088%	-0.64%	0.59%	-1.30%	30.93%	9.55	9.45	1.07
5 Plus Bond Index (Return)	230.22	230.01	0.094%	-0.53%	1.12%	0.66%	130.22%	9.55	9.45	1.07
10 Plus Bond Index (Clean)	138.65	138.34	0.218%	-1.31%	0.76%	-2.29%	38.65%	15.58	15.34	1.59
10 Plus Bond Index (Return)	253.63	253.08	0.221%	-1.23%	1.17%	-0.51%	153.63%	15.58	15.34	1.59

## 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	100.49	4.99	331	105.47	0.00	6,227	6,257	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.43	4.08	331	109.51	0.00	8,835	9,315	9675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.71	1.06	88	109.77	0.00	7,298	7,933	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.40	5.35	331	118.75	0.00	6,386	7,242	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.89	1.84	149	114.72	0.00	10,926	12,334	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.82	4.53	331	121.35	0.00	8,058	9,413	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.40	183	104.74	0.00	6,828	7,124	7151
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.15	1.90	178	123.05	0.00	6,308	7,642	7762
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.25	1.68	180	121.93	0.00	8,031	9,657	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.17	2.74	185	138.91	0.00	11,490	15,646	15961
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.45	0.33	122	102.78	0.00	10,515	10,209	10242
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.36	0.80	122	115.16	0.00	9,157	10,471	10544
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.90	0.57	122	101.47	0.00	4,500	4,086	4109
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.50	1.14	208	103.64	0.00	7,219	7,399	7481



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Sep-2017	Previous Index Price 13-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	100.49	100.54	-0.058%	-0.229%	-1.277%	-4.154%	-0.37	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.43	105.45	-0.022%	-0.176%	-0.900%	-3.405%	-0.49	1.04	1.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.71	108.76	-0.040%	-0.186%	-0.590%	-3.217%	-0.55	1.71	1.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.40	113.47	-0.054%	-0.221%	-0.843%	-4.037%	-0.49	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.89	112.94	-0.043%	-0.217%	-0.476%	-3.048%	-0.45	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.82	116.87	-0.039%	-0.265%	-0.496%	-3.399%	-0.41	2.83	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.32	0.013%	-0.123%	0.545%	-0.543%	-0.16	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.15	121.15	-0.002%	-0.216%	0.074%	-2.156%	0.05	5.03	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.25	120.26	-0.012%	-0.265%	0.393%	-1.224%	0.25	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.17	136.14	0.021%	-0.329%	0.287%	-1.926%	0.47	6.41	6.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.37	0.076%	-0.303%	1.269%	0.063%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.36	114.13	0.201%	-0.533%	0.693%	-0.948%	1.17	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.90	100.49	0.410%	-1.237%	0.848%		1.65	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.50	102.36	0.135%	-2.437%	0.781%	-4.715%	1.88	21.22	20.83

Return Price Performance			Index Price 14-Sep-2017	Previous Index Price 13-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	105.47	105.52	-0.041%	-0.019%	-0.146%	-0.441%	-0.37	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.52	-0.009%	-0.012%	-0.019%	-0.486%	-0.49	1.04	1.05
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.80	-0.029%	-0.031%	0.247%	-4.276%	-0.55	1.71	1.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.80	-0.038%	-0.021%	0.223%	-0.504%	-0.49	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.76	-0.032%	-0.063%	0.347%	-4.071%	-0.45	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.39	-0.027%	-0.097%	0.380%	-0.472%	-0.41	2.83	2.85
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.74	104.72	0.015%	-0.093%	0.704%	-0.763%	-0.16	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	123.04	0.007%	-0.091%	0.738%	-3.005%	0.05	5.03	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.93	121.93	-0.004%	-0.154%	0.976%	-1.998%	0.25	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.91	138.86	0.032%	-0.174%	1.102%	-2.974%	0.47	6.41	6.38
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.78	102.70	0.078%	-0.265%	1.473%	-0.221%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.16	114.92	0.204%	-0.450%	1.130%	-1.538%	1.17	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.47	101.05	0.412%	-1.168%	1.199%		1.65	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.64	103.49	0.139%	-2.340%	1.182%	-5.181%	1.88	21.22	20.83