

# Irish Stock Exchange Daily Bond Index Report

Tuesday 19 September, 2017

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## Bond Indices Performance

Index	Close Value 19-Sep-2017	Previous Close Value 18-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.24	116.09	0.134%	-0.33%	0.14%	-2.17%	16.24%	6.03	5.98	0.82
All Bond Index (Return)	203.20	202.91	0.139%	-0.15%	0.85%	0.24%	103.20%	6.03	5.98	0.82
Under 3 Bond Index (Clean)	86.45	86.45	-0.002%	-0.26%	-0.82%	-3.51%	-13.55%	1.57	1.57	-0.47
Under 3 Bond Index (Return)	143.19	143.18	0.009%	-0.03%	0.16%	-0.36%	43.19%	1.57	1.57	-0.47
Under 5 Bond Index (Clean)	99.77	99.76	0.010%	-0.25%	-0.62%	-3.19%	-0.23%	2.10	2.11	-0.38
Under 5 Bond Index (Return)	168.90	168.86	0.020%	-0.04%	0.26%	-0.31%	68.90%	2.10	2.11	-0.38
Under 10 Bond Index (Clean)	111.52	111.46	0.057%	-0.26%	-0.14%	-2.42%	11.52%	3.95	3.94	0.18
Under 10 Bond Index (Return)	190.78	190.65	0.066%	-0.07%	0.63%	0.12%	90.78%	3.95	3.94	0.18
5 Plus Bond Index (Clean)	131.25	130.93	0.245%	-0.39%	0.84%	-1.06%	31.25%	9.61	9.51	1.05
5 Plus Bond Index (Return)	230.85	230.28	0.249%	-0.26%	1.40%	0.94%	130.85%	9.61	9.51	1.05
10 Plus Bond Index (Clean)	139.57	138.90	0.483%	-0.65%	1.43%	-1.64%	39.57%	15.63	15.39	1.55
10 Plus Bond Index (Return)	255.38	254.15	0.485%	-0.55%	1.86%	0.18%	155.38%	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	100.44	5.06	336	105.50	0.00	6,227	6,254	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.39	4.14	336	109.54	0.00	8,835	9,312	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.64	1.12	93	109.76	0.00	7,298	7,928	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.31	5.43	336	118.74	0.00	6,386	7,236	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.82	1.90	154	114.72	0.00	10,926	12,327	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.75	4.60	336	121.36	0.00	8,058	9,407	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.35	0.41	188	104.76	0.00	6,828	7,124	7153
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.18	1.96	183	123.14	0.00	6,308	7,645	7768
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.28	1.72	185	122.00	0.00	8,031	9,660	9798
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.18	2.81	190	138.99	0.00	11,490	15,648	15971
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.49	0.35	127	102.84	0.00	10,519	10,780	10817
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.78	0.84	127	115.61	0.00	9,157	10,510	10586
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.63	0.59	127	102.23	0.00	4,568	4,642	4669
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.58	1.17	213	104.75	0.00	7,219	7,477	7561



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2017	Previous Index Price 18-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	100.44	100.45	-0.017%	-0.279%	-1.326%	-4.202%	-0.35	0.07	0.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.39	105.41	-0.010%	-0.209%	-0.933%	-3.437%	-0.50	1.03	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.64	108.64	-0.006%	-0.254%	-0.657%	-3.283%	-0.53	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.31	113.31	0.003%	-0.304%	-0.926%	-4.118%	-0.47	1.93	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	112.82	112.81	0.010%	-0.276%	-0.535%	-3.106%	-0.44	2.45	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.75	116.74	0.016%	-0.321%	-0.552%	-3.453%	-0.41	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.35	104.27	0.076%	-0.112%	0.556%	-0.533%	-0.17	4.40	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.18	121.11	0.062%	-0.185%	0.104%	-2.126%	0.04	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.28	120.14	0.117%	-0.238%	0.420%	-1.198%	0.25	5.91	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.18	136.01	0.128%	-0.318%	0.298%	-1.916%	0.46	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.49	102.32	0.162%	-0.264%	1.309%	0.103%	0.70	8.30	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	114.43	0.307%	-0.166%	1.065%	-0.583%	1.14	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.63	101.12	0.506%	-0.519%	1.581%		1.60	16.80	16.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.58	102.84	0.718%	-1.407%	1.845%	-3.709%	1.83	21.25	20.87

Return Price Performance			Index Price 19-Sep-2017	Previous Index Price 18-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	105.50	-0.002%	0.005%	-0.122%	-0.417%	-0.35	0.07	0.07
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.54	0.001%	0.012%	0.005%	-0.463%	-0.50	1.03	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.76	109.75	0.005%	-0.044%	0.235%	-4.289%	-0.53	1.70	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.72	0.016%	-0.033%	0.211%	-0.515%	-0.47	1.93	1.93
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.69	0.021%	-0.067%	0.343%	-4.075%	-0.44	2.45	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.36	121.32	0.027%	-0.095%	0.382%	-0.470%	-0.41	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.76	104.68	0.077%	-0.072%	0.725%	-0.742%	-0.17	4.40	4.41
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.14	123.05	0.069%	-0.018%	0.811%	-2.934%	0.04	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.00	121.85	0.122%	-0.090%	1.041%	-1.936%	0.25	5.91	5.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.99	138.81	0.136%	-0.111%	1.166%	-2.912%	0.46	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.67	0.165%	-0.213%	1.526%	-0.169%	0.70	8.30	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.61	115.25	0.311%	-0.057%	1.530%	-1.149%	1.14	11.10	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.23	101.71	0.508%	-0.430%	1.955%		1.60	16.80	16.53
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.75	104.00	0.714%	-1.295%	2.265%	-4.167%	1.83	21.25	20.87