

# Irish Stock Exchange Daily Bond Index Report

Friday 29 September, 2017

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## Bond Indices Performance

Index	Close Value 29-Sep-2017	Previous Close Value 28-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.98	115.73	0.211%	-0.55%	-0.09%	-2.39%	15.98%	6.32	6.27	0.84
All Bond Index (Return)	202.92	202.48	0.215%	-0.29%	0.71%	0.10%	102.92%	6.32	6.27	0.84
Under 3 Bond Index (Clean)	86.33	86.33	-0.002%	-0.40%	-0.96%	-3.65%	-13.67%	1.79	1.80	-0.48
Under 3 Bond Index (Return)	143.16	143.15	0.010%	-0.05%	0.14%	-0.38%	43.16%	1.79	1.80	-0.48
Under 5 Bond Index (Clean)	99.64	99.63	0.015%	-0.38%	-0.74%	-3.31%	-0.36%	2.31	2.31	-0.39
Under 5 Bond Index (Return)	168.87	168.83	0.025%	-0.06%	0.24%	-0.33%	68.87%	2.31	2.31	-0.39
Under 10 Bond Index (Clean)	111.38	111.25	0.114%	-0.39%	-0.27%	-2.54%	11.38%	4.18	4.17	0.19
Under 10 Bond Index (Return)	190.71	190.48	0.121%	-0.11%	0.60%	0.09%	90.71%	4.18	4.17	0.19
5 Plus Bond Index (Clean)	130.81	130.33	0.368%	-0.73%	0.50%	-1.39%	30.81%	9.58	9.47	1.08
5 Plus Bond Index (Return)	230.25	229.40	0.370%	-0.52%	1.13%	0.67%	130.25%	9.58	9.47	1.08
10 Plus Bond Index (Clean)	138.61	137.75	0.625%	-1.34%	0.73%	-2.32%	38.61%	15.60	15.36	1.60
10 Plus Bond Index (Return)	253.77	252.19	0.626%	-1.18%	1.22%	-0.46%	153.77%	15.60	15.36	1.60

## 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	100.24	5.21	346	105.46	0.00	6,227	6,242	6567
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.26	4.27	346	109.53	0.00	8,835	9,300	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.49	1.24	103	109.73	0.00	7,298	7,917	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.13	5.59	346	118.72	0.00	6,386	7,224	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.67	2.02	164	114.70	0.00	10,926	12,311	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.59	4.74	346	121.33	0.00	7,808	9,103	9473
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.43	198	104.75	0.00	6,828	7,123	7152
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.09	2.06	193	123.15	0.00	6,308	7,639	7769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.24	1.82	195	122.05	0.00	8,031	9,656	9802
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.85	2.96	200	138.81	0.00	11,490	15,610	15950
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.31	0.38	137	102.69	0.00	10,519	10,762	10801
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.11	0.90	137	115.01	0.00	9,157	10,449	10531
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.86	0.64	137	101.50	0.00	4,568	4,607	4636
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.74	1.22	223	103.96	0.00	7,319	7,520	7609



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Sep-2017	Previous Index Price 28-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	100.24	100.25	-0.008%	-0.472%	-1.517%	-4.387%	-0.33	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.26	105.27	-0.009%	-0.337%	-1.060%	-3.560%	-0.52	1.00	1.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.49	108.49	-0.006%	-0.393%	-0.796%	-3.418%	-0.53	1.67	1.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.13	113.13	0.000%	-0.465%	-1.086%	-4.272%	-0.48	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	112.67	112.67	0.004%	-0.404%	-0.663%	-3.230%	-0.45	2.42	2.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.59	116.57	0.012%	-0.463%	-0.693%	-3.591%	-0.41	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.21	0.109%	-0.137%	0.531%	-0.558%	-0.17	4.37	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.09	120.92	0.138%	-0.264%	0.025%	-2.203%	0.03	4.99	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.24	119.97	0.226%	-0.275%	0.383%	-1.234%	0.24	5.87	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.85	135.56	0.217%	-0.563%	0.052%	-2.156%	0.48	6.37	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.31	101.96	0.339%	-0.437%	1.133%	-0.071%	0.72	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.11	113.64	0.419%	-0.745%	0.478%	-1.160%	1.19	11.07	10.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.86	100.19	0.671%	-1.279%	0.805%		1.65	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.74	101.84	0.886%	-2.203%	1.023%	-4.486%	1.87	21.19	20.80

Return Price Performance			Index Price 29-Sep-2017	Previous Index Price 28-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	105.46	105.45	0.007%	-0.036%	-0.163%	-0.458%	-0.33	0.04	0.04
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.52	0.004%	0.002%	-0.005%	-0.473%	-0.52	1.00	1.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.73	109.72	0.005%	-0.071%	0.207%	-4.315%	-0.53	1.67	1.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	118.70	0.013%	-0.051%	0.193%	-0.533%	-0.48	1.89	1.90
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	114.68	0.015%	-0.086%	0.324%	-4.093%	-0.45	2.42	2.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.33	121.30	0.023%	-0.119%	0.358%	-0.494%	-0.41	2.79	2.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.75	104.64	0.111%	-0.075%	0.721%	-0.746%	-0.17	4.37	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.15	122.97	0.144%	-0.009%	0.820%	-2.925%	0.03	4.99	4.98
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.05	121.77	0.230%	-0.050%	1.082%	-1.896%	0.24	5.87	5.86
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.81	138.50	0.223%	-0.244%	1.031%	-3.042%	0.48	6.37	6.33
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.34	0.340%	-0.359%	1.377%	-0.316%	0.72	8.27	8.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.01	114.53	0.422%	-0.576%	1.003%	-1.662%	1.19	11.07	10.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.50	100.82	0.672%	-1.142%	1.226%		1.65	16.75	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.96	103.06	0.881%	-2.031%	1.503%	-4.881%	1.87	21.19	20.80