

Irish Stock Exchange Daily Bond Index Report

Monday 28 August, 2017

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Bond Indices Performance

Index	Close Value 28-Aug-2017	Previous Close Value 25-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.40	116.34	0.054%	0.44%	0.27%	-2.04%	16.40%	6.03	5.98	0.81
All Bond Index (Return)	203.07	202.91	0.079%	0.68%	0.79%	0.18%	103.07%	6.03	5.98	0.81
Under 3 Bond Index (Clean)	86.72	86.71	0.016%	-0.28%	-0.51%	-3.21%	-13.28%	1.63	1.63	-0.48
Under 3 Bond Index (Return)	143.25	143.17	0.051%	0.06%	0.20%	-0.32%	43.25%	1.63	1.63	-0.48
Under 5 Bond Index (Clean)	100.04	100.02	0.026%	-0.16%	-0.35%	-2.93%	0.04%	2.16	2.17	-0.39
Under 5 Bond Index (Return)	168.95	168.85	0.057%	0.15%	0.29%	-0.28%	68.95%	2.16	2.17	-0.39
Under 10 Bond Index (Clean)	111.69	111.64	0.047%	0.12%	0.01%	-2.27%	11.69%	3.99	3.98	0.19
Under 10 Bond Index (Return)	190.66	190.52	0.075%	0.39%	0.57%	0.06%	90.66%	3.99	3.98	0.19
5 Plus Bond Index (Clean)	131.26	131.16	0.079%	0.98%	0.84%	-1.05%	31.26%	9.63	9.53	1.06
5 Plus Bond Index (Return)	230.52	230.29	0.099%	1.17%	1.25%	0.79%	130.52%	9.63	9.53	1.06
10 Plus Bond Index (Clean)	139.68	139.56	0.086%	1.93%	1.51%	-1.57%	39.68%	15.68	15.44	1.55
10 Plus Bond Index (Return)	255.28	255.02	0.102%	2.07%	1.82%	0.14%	155.28%	15.68	15.44	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	100.81	4.73	314	105.54	0.00	6,227	6,277	6572
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.68	3.87	314	109.55	0.00	8,835	9,337	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.97	0.86	71	109.82	0.00	7,298	7,952	8014
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.72	5.08	314	118.79	0.00	6,386	7,262	7586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.15	1.63	132	114.77	0.00	10,926	12,363	12540
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.13	4.30	314	121.43	0.00	8,058	9,438	9784
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.36	166	104.70	0.00	6,828	7,124	7149
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.24	1.72	161	122.96	0.00	6,308	7,648	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	1.52	163	121.82	0.00	8,031	9,661	9783
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.22	2.49	168	138.71	0.00	11,490	15,653	15938
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.29	0.29	105	102.58	0.00	9,965	10,193	10222
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.61	0.69	105	115.30	0.00	9,157	10,494	10558
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.49	0.49	105	101.98	0.00	4,050	4,111	4130
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.11	1.05	191	105.15	0.00	7,219	7,515	7591

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Bond Index Constituent

Clean Price Performance			Index Price 28-Aug-2017	Previous Index Price 25-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.81	100.82	-0.016%	-0.472%	-0.962%	-3.848%	-0.48	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.68	105.68	0.000%	-0.381%	-0.664%	-3.174%	-0.48	1.09	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.97	108.95	0.018%	-0.269%	-0.356%	-2.990%	-0.54	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.72	113.69	0.026%	-0.292%	-0.569%	-3.772%	-0.48	1.99	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	113.15	113.11	0.035%	-0.107%	-0.247%	-2.825%	-0.45	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.13	117.09	0.036%	-0.055%	-0.230%	-3.141%	-0.42	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.26	0.074%	0.482%	0.547%	-0.541%	-0.15	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.24	121.14	0.080%	0.243%	0.150%	-2.081%	0.07	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	120.19	0.092%	0.453%	0.438%	-1.180%	0.27	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.22	136.13	0.069%	0.414%	0.327%	-1.887%	0.49	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.29	102.22	0.068%	0.910%	1.114%	-0.090%	0.73	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.61	114.56	0.047%	1.419%	0.918%	-0.728%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.49	101.38	0.109%	1.954%	1.441%		1.61	16.85	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.11	103.97	0.128%	2.637%	2.363%	-3.219%	1.81	21.33	20.95

Return Price Performance			Index Price 28-Aug-2017	Previous Index Price 25-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.54	105.51	0.028%	-0.053%	-0.084%	-0.379%	-0.48	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.52	0.034%	-0.054%	0.019%	-0.448%	-0.48	1.09	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.77	0.051%	0.040%	0.294%	-4.232%	-0.54	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.71	0.067%	0.101%	0.256%	-0.471%	-0.48	1.99	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	114.77	114.70	0.067%	0.196%	0.391%	-4.029%	-0.45	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.43	121.35	0.068%	0.263%	0.445%	-0.408%	-0.42	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.70	104.62	0.080%	0.541%	0.670%	-0.796%	-0.15	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.96	122.83	0.105%	0.485%	0.665%	-3.075%	0.07	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.82	121.68	0.114%	0.664%	0.889%	-2.083%	0.27	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.71	138.57	0.100%	0.709%	0.958%	-3.112%	0.49	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.58	102.50	0.076%	0.983%	1.273%	-0.418%	0.73	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.30	115.23	0.063%	1.575%	1.256%	-1.416%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.98	101.86	0.123%	2.077%	1.712%		1.61	16.85	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.15	105.00	0.143%	2.765%	2.662%	-3.794%	1.81	21.33	20.95