

Irish Stock Exchange Daily Bond Index Report

Wednesday 9 August, 2017

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Bond Indices Performance

Index	Close Value 09-Aug-2017	Previous Close Value 08-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.61	116.41	0.167%	0.61%	0.45%	-1.86%	16.61%	6.09	6.04	0.80
All Bond Index (Return)	203.09	202.74	0.173%	0.69%	0.80%	0.19%	103.09%	6.09	6.04	0.80
Under 3 Bond Index (Clean)	86.92	86.91	0.013%	-0.04%	-0.28%	-2.99%	-13.08%	1.68	1.69	-0.47
Under 3 Bond Index (Return)	143.25	143.22	0.024%	0.06%	0.20%	-0.32%	43.25%	1.68	1.69	-0.47
Under 5 Bond Index (Clean)	100.22	100.19	0.029%	0.03%	-0.17%	-2.75%	0.22%	2.21	2.22	-0.37
Under 5 Bond Index (Return)	168.91	168.84	0.039%	0.12%	0.27%	-0.30%	68.91%	2.21	2.22	-0.37
Under 10 Bond Index (Clean)	111.86	111.75	0.095%	0.27%	0.16%	-2.12%	11.86%	4.04	4.03	0.20
Under 10 Bond Index (Return)	190.60	190.41	0.102%	0.36%	0.54%	0.03%	90.60%	4.04	4.03	0.20
5 Plus Bond Index (Clean)	131.49	131.11	0.294%	1.16%	1.02%	-0.88%	31.49%	9.70	9.60	1.05
5 Plus Bond Index (Return)	230.61	229.93	0.297%	1.21%	1.29%	0.83%	130.61%	9.70	9.60	1.05
10 Plus Bond Index (Clean)	140.09	139.39	0.502%	2.23%	1.81%	-1.27%	40.09%	15.75	15.51	1.53
10 Plus Bond Index (Return)	255.77	254.48	0.505%	2.27%	2.02%	0.33%	155.77%	15.75	15.51	1.53

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	101.14	4.45	295	105.59	0.00	6,227	6,298	6575
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.96	3.64	295	109.60	0.00	8,835	9,362	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.20	0.63	52	109.82	0.00	7,298	7,969	8014
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.00	4.77	295	118.77	0.00	6,386	7,280	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.35	1.39	113	114.74	0.00	10,926	12,384	12537
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.33	4.04	295	121.37	0.00	8,058	9,454	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.20	0.32	147	104.52	0.00	6,828	7,114	7136
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.31	1.52	142	122.82	0.00	6,308	7,653	7748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	1.34	144	121.68	0.00	8,031	9,664	9772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.52	2.20	149	138.72	0.00	11,490	15,686	15939
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.37	0.24	86	102.60	0.00	9,965	10,201	10224
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.74	0.57	86	115.31	0.00	9,157	10,507	10558
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.85	0.40	86	102.25	0.00	4,050	4,125	4141
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.64	0.94	172	105.59	0.00	7,219	7,554	7622

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Bond Index Constituent

Clean Price Performance			Index Price 09-Aug-2017	Previous Index Price 08-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	101.14	101.16	-0.018%	-0.142%	-0.634%	-3.529%	-0.58	0.19	0.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.96	105.97	-0.008%	-0.119%	-0.402%	-2.919%	-0.50	1.15	1.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.20	109.18	0.019%	-0.059%	-0.145%	-2.785%	-0.53	1.81	1.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.00	113.99	0.012%	-0.044%	-0.322%	-3.533%	-0.46	2.04	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	113.35	113.30	0.041%	0.071%	-0.070%	-2.652%	-0.43	2.57	2.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.33	117.27	0.048%	0.113%	-0.061%	-2.977%	-0.39	2.94	2.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.09	0.105%	0.347%	0.411%	-0.676%	-0.11	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.31	121.15	0.126%	0.298%	0.206%	-2.026%	0.09	5.13	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.15	0.156%	0.484%	0.469%	-1.149%	0.29	6.02	6.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.52	136.24	0.202%	0.630%	0.543%	-1.676%	0.49	6.51	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	102.12	0.237%	0.984%	1.188%	-0.017%	0.72	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.74	114.37	0.326%	1.537%	1.035%	-0.612%	1.15	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.85	101.36	0.477%	2.307%	1.793%		1.59	16.91	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.64	103.85	0.763%	3.168%	2.892%	-2.719%	1.79	21.40	21.02

Return Price Performance			Index Price 09-Aug-2017	Previous Index Price 08-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	105.59	105.59	-0.003%	-0.009%	-0.040%	-0.335%	-0.58	0.19	0.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.59	0.003%	-0.014%	0.059%	-0.408%	-0.50	1.15	1.15
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.79	0.030%	0.041%	0.295%	-4.231%	-0.53	1.81	1.82
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.74	0.025%	0.080%	0.235%	-0.492%	-0.46	2.04	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	114.74	114.68	0.051%	0.167%	0.362%	-4.056%	-0.43	2.57	2.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.37	121.30	0.058%	0.211%	0.394%	-0.458%	-0.39	2.94	2.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.41	0.106%	0.365%	0.494%	-0.969%	-0.11	4.52	4.52
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.66	0.133%	0.373%	0.553%	-3.182%	0.09	5.13	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	121.48	0.161%	0.548%	0.774%	-2.195%	0.29	6.02	6.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.72	138.43	0.209%	0.717%	0.967%	-3.103%	0.49	6.51	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.36	0.239%	1.006%	1.295%	-0.396%	0.72	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	114.93	0.330%	1.582%	1.263%	-1.409%	1.15	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.25	101.76	0.481%	2.341%	1.976%		1.59	16.91	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.59	104.79	0.761%	3.188%	3.085%	-3.398%	1.79	21.40	21.02