

Irish Stock Exchange Daily Bond Index Report

Thursday 10 August, 2017

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Bond Indices Performance

Index	Close Value 10-Aug-2017	Previous Close Value 09-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.60	116.61	-0.008%	0.61%	0.44%	-1.87%	16.60%	6.09	6.04	0.80
All Bond Index (Return)	203.09	203.09	0.001%	0.69%	0.80%	0.19%	103.09%	6.09	6.04	0.80
Under 3 Bond Index (Clean)	86.90	86.92	-0.031%	-0.07%	-0.31%	-3.02%	-13.10%	1.67	1.68	-0.47
Under 3 Bond Index (Return)	143.22	143.25	-0.019%	0.05%	0.19%	-0.34%	43.22%	1.67	1.68	-0.47
Under 5 Bond Index (Clean)	100.20	100.22	-0.024%	0.00%	-0.19%	-2.77%	0.20%	2.20	2.21	-0.37
Under 5 Bond Index (Return)	168.89	168.91	-0.012%	0.11%	0.25%	-0.32%	68.89%	2.20	2.21	-0.37
Under 10 Bond Index (Clean)	111.82	111.86	-0.035%	0.24%	0.13%	-2.15%	11.82%	4.03	4.02	0.20
Under 10 Bond Index (Return)	190.56	190.60	-0.025%	0.33%	0.51%	0.00%	90.56%	4.03	4.02	0.20
5 Plus Bond Index (Clean)	131.50	131.49	0.007%	1.17%	1.03%	-0.87%	31.50%	9.69	9.59	1.05
5 Plus Bond Index (Return)	230.65	230.61	0.014%	1.23%	1.31%	0.85%	130.65%	9.69	9.59	1.05
10 Plus Bond Index (Clean)	140.26	140.09	0.118%	2.35%	1.93%	-1.16%	40.26%	15.75	15.51	1.53
10 Plus Bond Index (Return)	256.08	255.77	0.123%	2.39%	2.14%	0.45%	156.08%	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	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	101.09	4.46	296	105.55	0.00	6,227	6,295	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.92	3.65	296	109.57	0.00	8,835	9,358	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.17	0.64	53	109.81	0.00	7,298	7,967	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.98	4.79	296	118.76	0.00	6,386	7,278	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.32	1.41	114	114.72	0.00	10,926	12,381	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.32	4.06	296	121.38	0.00	8,058	9,453	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.32	148	104.52	0.00	6,828	7,114	7136
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.28	1.53	143	122.80	0.00	6,308	7,651	7747
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.31	1.35	145	121.66	0.00	8,031	9,662	9771
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.40	2.22	150	138.62	0.00	11,490	15,672	15927
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.33	0.24	87	102.57	0.00	9,965	10,197	10221
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	0.57	87	115.37	0.00	9,157	10,512	10564
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.97	0.41	87	102.38	0.00	4,050	4,130	4146
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.86	0.95	173	105.81	0.00	7,219	7,570	7638

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Bond Index Constituent

Clean Price Performance			Index Price 10-Aug-2017	Previous Index Price 09-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	101.09	101.14	-0.048%	-0.191%	-0.682%	-3.576%	-0.59	0.18	0.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.92	105.96	-0.036%	-0.155%	-0.438%	-2.954%	-0.50	1.14	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.17	109.20	-0.027%	-0.086%	-0.173%	-2.811%	-0.53	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.98	114.00	-0.020%	-0.064%	-0.342%	-3.552%	-0.47	2.03	2.04
IE0034074488	3407448	4.5 Treas Bnd 2020	113.32	113.35	-0.028%	0.042%	-0.098%	-2.680%	-0.43	2.56	2.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.32	117.33	-0.006%	0.108%	-0.067%	-2.983%	-0.40	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.20	-0.003%	0.344%	0.409%	-0.679%	-0.11	4.51	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.28	121.31	-0.026%	0.273%	0.180%	-2.051%	0.09	5.12	5.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.31	120.34	-0.022%	0.463%	0.447%	-1.171%	0.29	6.01	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.40	136.52	-0.088%	0.542%	0.454%	-1.762%	0.49	6.50	6.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.37	-0.036%	0.947%	1.152%	-0.053%	0.72	8.41	8.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	114.74	0.049%	1.587%	1.084%	-0.564%	1.15	11.21	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	101.85	0.125%	2.435%	1.920%		1.58	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.86	104.64	0.211%	3.386%	3.109%	-2.514%	1.78	21.40	21.03

Return Price Performance			Index Price 10-Aug-2017	Previous Index Price 09-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	105.55	105.59	-0.032%	-0.041%	-0.072%	-0.367%	-0.59	0.18	0.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.60	-0.024%	-0.037%	0.036%	-0.432%	-0.50	1.14	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.81	109.82	-0.016%	0.025%	0.279%	-4.247%	-0.53	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.77	-0.005%	0.075%	0.230%	-0.497%	-0.47	2.03	2.04
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	114.74	-0.017%	0.149%	0.345%	-4.073%	-0.43	2.56	2.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.37	0.006%	0.217%	0.400%	-0.453%	-0.40	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.52	104.52	-0.001%	0.364%	0.493%	-0.970%	-0.11	4.51	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.80	122.82	-0.016%	0.357%	0.537%	-3.198%	0.09	5.12	5.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.66	121.68	-0.013%	0.535%	0.760%	-2.208%	0.29	6.01	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.62	138.72	-0.076%	0.641%	0.890%	-3.177%	0.49	6.50	6.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.57	102.60	-0.034%	0.972%	1.261%	-0.430%	0.72	8.41	8.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.37	115.31	0.055%	1.638%	1.318%	-1.355%	1.15	11.21	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.38	102.25	0.128%	2.472%	2.106%		1.58	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.81	105.59	0.215%	3.410%	3.307%	-3.190%	1.78	21.40	21.03