

Irish Stock Exchange Daily Bond Index Report

Monday 14 August, 2017

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Bond Indices Performance

Index	Close Value 14-Aug-2017	Previous Close Value 11-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.47	116.72	-0.210%	0.50%	0.34%	-1.97%	16.47%	6.07	6.02	0.82
All Bond Index (Return)	202.95	203.32	-0.180%	0.62%	0.73%	0.12%	102.95%	6.07	6.02	0.82
Under 3 Bond Index (Clean)	86.88	86.90	-0.021%	-0.09%	-0.32%	-3.03%	-13.12%	1.66	1.67	-0.48
Under 3 Bond Index (Return)	143.27	143.25	0.015%	0.08%	0.22%	-0.31%	43.27%	1.66	1.67	-0.48
Under 5 Bond Index (Clean)	100.18	100.21	-0.032%	-0.02%	-0.21%	-2.80%	0.18%	2.20	2.20	-0.37
Under 5 Bond Index (Return)	168.92	168.92	0.001%	0.13%	0.27%	-0.30%	68.92%	2.20	2.20	-0.37
Under 10 Bond Index (Clean)	111.74	111.87	-0.109%	0.17%	0.06%	-2.22%	11.74%	4.02	4.01	0.21
Under 10 Bond Index (Return)	190.50	190.65	-0.078%	0.30%	0.49%	-0.03%	90.50%	4.02	4.01	0.21
5 Plus Bond Index (Clean)	131.26	131.75	-0.372%	0.98%	0.84%	-1.05%	31.26%	9.68	9.58	1.07
5 Plus Bond Index (Return)	230.29	231.10	-0.348%	1.07%	1.15%	0.69%	130.29%	9.68	9.58	1.07
10 Plus Bond Index (Clean)	139.87	140.82	-0.676%	2.07%	1.65%	-1.43%	39.87%	15.73	15.49	1.54
10 Plus Bond Index (Return)	255.43	257.12	-0.656%	2.13%	1.88%	0.20%	155.43%	15.73	15.49	1.54

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	101.05	4.52	300	105.57	0.00	6,227	6,293	6574
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.90	3.70	300	109.60	0.00	8,835	9,356	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.16	0.69	57	109.85	0.00	7,298	7,966	8016
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.96	4.85	300	118.80	0.00	6,386	7,277	7587
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.30	1.46	118	114.76	0.00	10,926	12,379	12538
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.27	4.11	300	121.38	0.00	8,058	9,449	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.18	0.33	152	104.51	0.00	6,828	7,113	7136
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.22	1.57	147	122.79	0.00	6,308	7,647	7746
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.20	1.39	149	121.59	0.00	8,031	9,653	9765
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.19	2.28	154	138.47	0.00	11,490	15,648	15910
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.12	0.25	91	102.37	0.00	9,965	10,176	10201
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.59	0.60	91	115.19	0.00	9,157	10,492	10547
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.60	0.42	91	102.03	0.00	4,050	4,115	4132
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.49	0.97	177	105.46	0.00	7,219	7,543	7613

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Bond Index Constituent

Clean Price Performance			Index Price 14-Aug-2017	Previous Index Price 11-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	101.05	101.08	-0.027%	-0.231%	-0.722%	-3.615%	-0.55	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.90	105.92	-0.015%	-0.174%	-0.458%	-2.973%	-0.50	1.13	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.16	109.18	-0.018%	-0.091%	-0.177%	-2.816%	-0.54	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.96	113.98	-0.021%	-0.083%	-0.361%	-3.571%	-0.47	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	113.30	113.33	-0.024%	0.030%	-0.110%	-2.692%	-0.44	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.27	117.32	-0.049%	0.059%	-0.116%	-3.030%	-0.40	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.18	104.26	-0.078%	0.326%	0.391%	-0.696%	-0.11	4.50	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.22	121.37	-0.125%	0.223%	0.131%	-2.100%	0.09	5.12	5.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.20	120.41	-0.179%	0.367%	0.352%	-1.264%	0.30	6.00	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.19	136.48	-0.218%	0.388%	0.300%	-1.913%	0.52	6.50	6.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.12	102.44	-0.313%	0.743%	0.947%	-0.255%	0.75	8.40	8.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.59	115.09	-0.435%	1.399%	0.897%	-0.748%	1.16	11.20	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.60	102.41	-0.786%	2.064%	1.551%		1.60	16.89	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.49	105.49	-0.949%	3.018%	2.742%	-2.861%	1.79	21.38	21.00

Return Price Performance			Index Price 14-Aug-2017	Previous Index Price 11-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	105.57	105.55	0.018%	-0.022%	-0.053%	-0.348%	-0.55	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.58	0.019%	-0.011%	0.062%	-0.405%	-0.50	1.13	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.85	109.83	0.015%	0.064%	0.318%	-4.209%	-0.54	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.78	0.020%	0.110%	0.265%	-0.462%	-0.47	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.75	0.009%	0.181%	0.376%	-4.043%	-0.44	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.39	-0.012%	0.215%	0.398%	-0.454%	-0.40	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.51	104.58	-0.072%	0.355%	0.485%	-0.979%	-0.11	4.50	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.79	122.91	-0.098%	0.343%	0.523%	-3.211%	0.09	5.12	5.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.59	121.77	-0.154%	0.471%	0.697%	-2.270%	0.30	6.00	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.47	138.72	-0.182%	0.532%	0.781%	-3.282%	0.52	6.50	6.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	102.68	-0.305%	0.779%	1.067%	-0.620%	0.75	8.40	8.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.19	115.67	-0.417%	1.474%	1.155%	-1.514%	1.16	11.20	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.03	102.82	-0.769%	2.122%	1.757%		1.60	16.89	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.46	106.45	-0.924%	3.067%	2.964%	-3.511%	1.79	21.38	21.00