

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 August, 2017

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Bond Indices Performance

Index	Close Value 16-Aug-2017	Previous Close Value 15-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.18	116.30	-0.100%	0.25%	0.09%	-2.22%	16.18%	6.05	6.00	0.85
All Bond Index (Return)	202.49	202.67	-0.089%	0.39%	0.50%	-0.11%	102.49%	6.05	6.00	0.85
Under 3 Bond Index (Clean)	86.82	86.85	-0.035%	-0.16%	-0.40%	-3.10%	-13.18%	1.66	1.67	-0.45
Under 3 Bond Index (Return)	143.20	143.23	-0.022%	0.03%	0.17%	-0.35%	43.20%	1.66	1.67	-0.45
Under 5 Bond Index (Clean)	100.10	100.13	-0.032%	-0.10%	-0.29%	-2.87%	0.10%	2.19	2.20	-0.35
Under 5 Bond Index (Return)	168.83	168.86	-0.021%	0.08%	0.22%	-0.35%	68.83%	2.19	2.20	-0.35
Under 10 Bond Index (Clean)	111.58	111.64	-0.057%	0.02%	-0.09%	-2.36%	11.58%	4.01	4.00	0.24
Under 10 Bond Index (Return)	190.26	190.35	-0.047%	0.18%	0.36%	-0.15%	90.26%	4.01	4.00	0.24
5 Plus Bond Index (Clean)	130.73	130.94	-0.161%	0.58%	0.44%	-1.45%	30.73%	9.65	9.55	1.10
5 Plus Bond Index (Return)	229.41	229.76	-0.152%	0.68%	0.76%	0.30%	129.41%	9.65	9.55	1.10
10 Plus Bond Index (Clean)	138.87	139.28	-0.297%	1.34%	0.92%	-2.14%	38.87%	15.70	15.45	1.59
10 Plus Bond Index (Return)	253.64	254.38	-0.289%	1.42%	1.17%	-0.51%	153.64%	15.70	15.45	1.59

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	101.01	4.55	302	105.56	0.00	6,227	6,290	6574
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.84	3.72	302	109.56	0.00	8,835	9,351	9680
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.08	0.71	59	109.79	0.00	7,298	7,960	8012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.86	4.88	302	118.74	0.00	6,386	7,271	7582
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.20	1.48	120	114.67	0.00	10,926	12,368	12529
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.16	4.14	302	121.30	0.00	8,058	9,440	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.08	0.34	154	104.41	0.00	6,828	7,106	7129
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.98	1.59	149	122.57	0.00	6,308	7,632	7732
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.96	1.41	151	121.36	0.00	8,031	9,634	9747
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.85	2.31	156	138.15	0.00	11,490	15,609	15874
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.81	0.26	93	102.07	0.00	9,965	10,145	10171
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.04	0.61	93	114.65	0.00	9,157	10,442	10498
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.85	0.43	93	101.29	0.00	4,050	4,085	4102
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.41	0.98	179	104.39	0.00	7,219	7,465	7536

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Bond Index Constituent

Clean Price Performance			Index Price 16-Aug-2017	Previous Index Price 15-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	101.01	101.03	-0.018%	-0.269%	-0.759%	-3.651%	-0.53	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.84	105.86	-0.021%	-0.232%	-0.515%	-3.029%	-0.48	1.13	1.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.08	109.13	-0.042%	-0.163%	-0.250%	-2.886%	-0.52	1.79	1.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.86	113.91	-0.047%	-0.171%	-0.449%	-3.656%	-0.45	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	113.20	113.24	-0.043%	-0.064%	-0.204%	-2.783%	-0.41	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.16	117.20	-0.030%	-0.030%	-0.204%	-3.116%	-0.38	2.92	2.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	104.09	-0.018%	0.230%	0.295%	-0.791%	-0.09	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.98	121.07	-0.081%	0.026%	-0.067%	-2.293%	0.13	5.11	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.96	120.04	-0.070%	0.164%	0.149%	-1.465%	0.33	6.00	5.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.85	135.98	-0.099%	0.136%	0.049%	-2.159%	0.55	6.49	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.81	101.92	-0.112%	0.435%	0.639%	-0.560%	0.79	8.40	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.04	114.25	-0.179%	0.917%	0.417%	-1.220%	1.20	11.19	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.85	101.17	-0.315%	1.311%	0.802%		1.65	16.88	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.41	103.87	-0.449%	1.947%	1.675%	-3.870%	1.84	21.34	20.95

Return Price Performance			Index Price 16-Aug-2017	Previous Index Price 15-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	105.56	105.57	-0.003%	-0.029%	-0.061%	-0.356%	-0.53	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.56	109.57	-0.009%	-0.045%	0.028%	-0.439%	-0.48	1.13	1.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.83	-0.031%	0.014%	0.268%	-4.257%	-0.52	1.79	1.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.77	-0.030%	0.054%	0.208%	-0.518%	-0.45	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.71	-0.032%	0.109%	0.304%	-4.112%	-0.41	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.30	121.32	-0.017%	0.152%	0.334%	-0.518%	-0.38	2.92	2.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.43	-0.015%	0.264%	0.393%	-1.069%	-0.09	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.57	122.66	-0.071%	0.165%	0.345%	-3.383%	0.13	5.11	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.36	121.44	-0.061%	0.285%	0.510%	-2.451%	0.33	6.00	5.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.15	138.27	-0.086%	0.306%	0.555%	-3.499%	0.55	6.49	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.07	102.18	-0.109%	0.477%	0.765%	-0.917%	0.79	8.40	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	114.85	-0.172%	1.006%	0.689%	-1.968%	1.20	11.19	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.29	101.60	-0.309%	1.380%	1.018%		1.65	16.88	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	104.85	-0.439%	2.016%	1.915%	-4.495%	1.84	21.34	20.95