

Irish Stock Exchange Daily Bond Index Report

Thursday 17 August, 2017

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Bond Indices Performance

Index	Close Value 17-Aug-2017	Previous Close Value 16-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.22	116.18	0.033%	0.28%	0.12%	-2.18%	16.22%	6.05	6.00	0.84
All Bond Index (Return)	202.58	202.49	0.041%	0.43%	0.54%	-0.07%	102.58%	6.05	6.00	0.84
Under 3 Bond Index (Clean)	86.78	86.82	-0.050%	-0.21%	-0.45%	-3.15%	-13.22%	1.65	1.66	-0.45
Under 3 Bond Index (Return)	143.15	143.20	-0.036%	-0.01%	0.13%	-0.39%	43.15%	1.65	1.66	-0.45
Under 5 Bond Index (Clean)	100.06	100.10	-0.039%	-0.14%	-0.33%	-2.91%	0.06%	2.18	2.19	-0.35
Under 5 Bond Index (Return)	168.78	168.83	-0.027%	0.05%	0.19%	-0.38%	68.78%	2.18	2.19	-0.35
Under 10 Bond Index (Clean)	111.59	111.58	0.009%	0.03%	-0.08%	-2.36%	11.59%	4.01	4.00	0.23
Under 10 Bond Index (Return)	190.30	190.26	0.018%	0.19%	0.38%	-0.13%	90.30%	4.01	4.00	0.23
5 Plus Bond Index (Clean)	130.86	130.73	0.099%	0.68%	0.54%	-1.35%	30.86%	9.65	9.54	1.09
5 Plus Bond Index (Return)	229.65	229.41	0.105%	0.79%	0.87%	0.41%	129.65%	9.65	9.54	1.09
10 Plus Bond Index (Clean)	139.07	138.87	0.145%	1.49%	1.06%	-2.00%	39.07%	15.70	15.45	1.58
10 Plus Bond Index (Return)	254.02	253.64	0.149%	1.57%	1.32%	-0.36%	154.02%	15.70	15.45	1.58

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	100.96	4.57	303	105.53	0.00	6,227	6,287	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.80	3.74	303	109.53	0.00	8,835	9,347	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.02	0.72	60	109.74	0.00	7,298	7,956	8009
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.79	4.90	303	118.69	0.00	6,386	7,267	7580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.14	1.49	121	114.63	0.00	10,926	12,362	12525
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.12	4.15	303	121.27	0.00	8,058	9,437	9771
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.10	0.34	155	104.44	0.00	6,828	7,107	7131
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.02	1.60	150	122.62	0.00	6,308	7,634	7736
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.02	1.42	152	121.44	0.00	8,031	9,639	9753
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	2.32	157	138.27	0.00	11,490	15,621	15887
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.94	0.26	94	102.20	0.00	9,965	10,158	10184
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.16	0.62	94	114.78	0.00	9,157	10,453	10510
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.04	0.44	94	101.48	0.00	4,050	4,092	4110
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.59	0.99	180	104.58	0.00	7,219	7,478	7550

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Bond Index Constituent

Clean Price Performance			Index Price 17-Aug-2017	Previous Index Price 16-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	100.96	101.01	-0.050%	-0.319%	-0.810%	-3.700%	-0.52	0.16	0.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.80	105.84	-0.039%	-0.271%	-0.554%	-3.067%	-0.48	1.12	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.02	109.08	-0.058%	-0.221%	-0.307%	-2.942%	-0.51	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.79	113.86	-0.054%	-0.224%	-0.502%	-3.707%	-0.44	2.01	2.02
IE0034074488	3407448	4.5 Treas Bnd 2020	113.14	113.20	-0.049%	-0.112%	-0.252%	-2.830%	-0.41	2.54	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.12	117.16	-0.038%	-0.068%	-0.243%	-3.153%	-0.38	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.08	0.020%	0.250%	0.315%	-0.771%	-0.10	4.49	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.02	120.98	0.036%	0.061%	-0.031%	-2.258%	0.12	5.10	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.02	119.96	0.058%	0.221%	0.206%	-1.408%	0.32	5.99	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	135.85	0.073%	0.209%	0.122%	-2.087%	0.54	6.48	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.94	101.81	0.126%	0.561%	0.765%	-0.435%	0.77	8.39	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.16	114.04	0.103%	1.021%	0.521%	-1.117%	1.19	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.04	100.85	0.182%	1.496%	0.985%		1.64	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.59	103.41	0.183%	2.133%	1.860%	-3.694%	1.83	21.34	20.95

Return Price Performance			Index Price 17-Aug-2017	Previous Index Price 16-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	105.53	105.56	-0.034%	-0.063%	-0.095%	-0.390%	-0.52	0.16	0.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.56	-0.026%	-0.070%	0.003%	-0.464%	-0.48	1.12	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.79	-0.046%	-0.033%	0.221%	-4.302%	-0.51	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	118.74	-0.038%	0.016%	0.170%	-0.555%	-0.44	2.01	2.02
IE0034074488	3407448	4.5 Treas Bnd 2020	114.63	114.67	-0.037%	0.072%	0.268%	-4.147%	-0.41	2.54	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.27	121.30	-0.026%	0.126%	0.309%	-0.543%	-0.38	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.41	0.022%	0.286%	0.415%	-1.047%	-0.10	4.49	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.62	122.57	0.044%	0.209%	0.389%	-3.341%	0.12	5.10	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	121.36	0.064%	0.350%	0.575%	-2.388%	0.32	5.99	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.27	138.15	0.083%	0.389%	0.638%	-3.419%	0.54	6.48	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.20	102.07	0.128%	0.606%	0.894%	-0.790%	0.77	8.39	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	114.65	0.108%	1.115%	0.797%	-1.862%	1.19	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.48	101.29	0.187%	1.569%	1.207%		1.64	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.58	104.39	0.186%	2.206%	2.104%	-4.318%	1.83	21.34	20.95