

Irish Stock Exchange Daily Bond Index Report

Thursday 24 August, 2017

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Bond Indices Performance

Index	Close Value 24-Aug-2017	Previous Close Value 23-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.51	116.53	-0.023%	0.53%	0.36%	-1.95%	16.51%	6.05	6.00	0.80
All Bond Index (Return)	203.19	203.22	-0.014%	0.73%	0.85%	0.23%	103.19%	6.05	6.00	0.80
Under 3 Bond Index (Clean)	86.74	86.77	-0.041%	-0.26%	-0.49%	-3.20%	-13.26%	1.63	1.64	-0.48
Under 3 Bond Index (Return)	143.20	143.25	-0.029%	0.03%	0.17%	-0.35%	43.20%	1.63	1.64	-0.48
Under 5 Bond Index (Clean)	100.06	100.09	-0.032%	-0.13%	-0.33%	-2.91%	0.06%	2.16	2.17	-0.39
Under 5 Bond Index (Return)	168.92	168.95	-0.020%	0.13%	0.27%	-0.30%	68.92%	2.16	2.17	-0.39
Under 10 Bond Index (Clean)	111.74	111.75	-0.013%	0.16%	0.05%	-2.23%	11.74%	3.99	3.98	0.18
Under 10 Bond Index (Return)	190.67	190.68	-0.004%	0.39%	0.58%	0.06%	90.67%	3.99	3.98	0.18
5 Plus Bond Index (Clean)	131.47	131.49	-0.014%	1.14%	1.00%	-0.89%	31.47%	9.65	9.55	1.04
5 Plus Bond Index (Return)	230.82	230.84	-0.008%	1.30%	1.38%	0.92%	130.82%	9.65	9.55	1.04
10 Plus Bond Index (Clean)	140.12	140.22	-0.068%	2.25%	1.83%	-1.25%	40.12%	15.70	15.46	1.53
10 Plus Bond Index (Return)	256.03	256.19	-0.062%	2.37%	2.12%	0.43%	156.03%	15.70	15.46	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	100.83	4.67	310	105.50	0.00	6,227	6,279	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.70	3.82	310	109.53	0.00	8,835	9,339	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.98	0.81	67	109.79	0.00	7,298	7,953	8012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.74	5.01	310	118.75	0.00	6,386	7,263	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.17	1.58	128	114.74	0.00	10,926	12,365	12537
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.16	4.25	310	121.41	0.00	8,058	9,440	9783
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.37	0.36	162	104.73	0.00	6,828	7,126	7150
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.29	1.68	157	122.97	0.00	6,308	7,652	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.36	1.48	159	121.84	0.00	8,031	9,666	9785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	2.43	164	138.75	0.00	11,490	15,664	15943
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.42	0.28	101	102.70	0.00	9,965	10,206	10234
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.87	0.66	101	115.54	0.00	9,157	10,518	10579
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.80	0.47	101	102.27	0.00	4,050	4,123	4142
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.57	1.03	187	105.60	0.00	7,219	7,549	7623

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Bond Index Constituent

Clean Price Performance			Index Price 24-Aug-2017	Previous Index Price 23-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	100.83	100.89	-0.057%	-0.446%	-0.936%	-3.823%	-0.43	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.70	105.75	-0.042%	-0.359%	-0.642%	-3.153%	-0.48	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.98	109.02	-0.039%	-0.256%	-0.343%	-2.977%	-0.54	1.77	1.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.74	113.78	-0.040%	-0.273%	-0.550%	-3.754%	-0.47	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	113.17	113.21	-0.038%	-0.090%	-0.230%	-2.808%	-0.45	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.16	117.20	-0.028%	-0.029%	-0.204%	-3.115%	-0.42	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.37	104.34	0.028%	0.515%	0.580%	-0.509%	-0.16	4.47	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.29	121.28	0.007%	0.287%	0.194%	-2.038%	0.06	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.36	120.34	0.017%	0.504%	0.488%	-1.130%	0.26	5.97	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.32	0.002%	0.487%	0.400%	-1.816%	0.48	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	102.39	0.028%	1.039%	1.244%	0.038%	0.71	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.87	114.87	-0.001%	1.651%	1.148%	-0.501%	1.14	11.17	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.80	101.92	-0.117%	2.265%	1.751%		1.59	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	104.71	-0.135%	3.096%	2.820%	-2.787%	1.79	21.35	20.98

Return Price Performance			Index Price 24-Aug-2017	Previous Index Price 23-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	105.50	105.55	-0.041%	-0.086%	-0.117%	-0.412%	-0.43	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.56	-0.029%	-0.078%	-0.005%	-0.472%	-0.48	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.79	109.82	-0.027%	0.009%	0.263%	-4.262%	-0.54	1.77	1.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.78	-0.024%	0.065%	0.219%	-0.507%	-0.47	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	114.74	114.77	-0.027%	0.169%	0.365%	-4.054%	-0.45	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.41	121.43	-0.016%	0.244%	0.426%	-0.426%	-0.42	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.73	104.70	0.030%	0.565%	0.694%	-0.772%	-0.16	4.47	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.97	122.95	0.015%	0.494%	0.674%	-3.066%	0.06	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.84	121.81	0.025%	0.683%	0.909%	-2.064%	0.26	5.97	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.75	138.73	0.012%	0.738%	0.987%	-3.084%	0.48	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.70	102.67	0.031%	1.102%	1.391%	-0.302%	0.71	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.54	115.53	0.004%	1.783%	1.463%	-1.214%	1.14	11.17	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.27	102.39	-0.112%	2.368%	2.003%		1.59	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.60	105.73	-0.128%	3.198%	3.095%	-3.389%	1.79	21.35	20.98