

Irish Stock Exchange Daily Bond Index Report

Friday 25 August, 2017

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Bond Indices Performance

Index	Close Value 25-Aug-2017	Previous Close Value 24-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.34	116.51	-0.146%	0.38%	0.22%	-2.09%	16.34%	6.03	5.98	0.82
All Bond Index (Return)	202.91	203.19	-0.135%	0.60%	0.71%	0.10%	102.91%	6.03	5.98	0.82
Under 3 Bond Index (Clean)	86.71	86.74	-0.035%	-0.29%	-0.53%	-3.23%	-13.29%	1.63	1.64	-0.46
Under 3 Bond Index (Return)	143.17	143.20	-0.022%	0.01%	0.15%	-0.37%	43.17%	1.63	1.64	-0.46
Under 5 Bond Index (Clean)	100.02	100.06	-0.047%	-0.18%	-0.37%	-2.95%	0.02%	2.16	2.17	-0.37
Under 5 Bond Index (Return)	168.85	168.92	-0.036%	0.09%	0.24%	-0.33%	68.85%	2.16	2.17	-0.37
Under 10 Bond Index (Clean)	111.64	111.74	-0.091%	0.07%	-0.04%	-2.31%	11.64%	3.99	3.98	0.20
Under 10 Bond Index (Return)	190.52	190.67	-0.080%	0.31%	0.50%	-0.02%	90.52%	3.99	3.98	0.20
5 Plus Bond Index (Clean)	131.16	131.47	-0.237%	0.90%	0.76%	-1.13%	31.16%	9.63	9.53	1.07
5 Plus Bond Index (Return)	230.29	230.82	-0.227%	1.07%	1.15%	0.69%	130.29%	9.63	9.53	1.07
10 Plus Bond Index (Clean)	139.56	140.12	-0.402%	1.84%	1.42%	-1.65%	39.56%	15.68	15.44	1.56
10 Plus Bond Index (Return)	255.02	256.03	-0.394%	1.97%	1.72%	0.03%	155.02%	15.68	15.44	1.56

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	100.82	4.69	311	105.51	0.00	6,227	6,278	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.68	3.83	311	109.52	0.00	8,835	9,337	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.95	0.82	68	109.77	0.00	7,298	7,950	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.69	5.03	311	118.71	0.00	6,386	7,260	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.11	1.59	129	114.70	0.00	10,926	12,358	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.09	4.26	311	121.35	0.00	8,058	9,435	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.36	163	104.62	0.00	6,828	7,119	7143
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	1.69	158	122.83	0.00	6,308	7,642	7749
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.19	1.49	160	121.68	0.00	8,031	9,652	9772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.13	2.44	165	138.57	0.00	11,490	15,642	15922
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.22	0.28	102	102.50	0.00	9,965	10,186	10214
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.56	0.67	102	115.23	0.00	9,157	10,489	10551
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.38	0.48	102	101.86	0.00	4,050	4,106	4125
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.97	1.03	188	105.00	0.00	7,219	7,506	7580

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Bond Index Constituent

Clean Price Performance			Index Price 25-Aug-2017	Previous Index Price 24-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	100.82	100.83	-0.010%	-0.456%	-0.946%	-3.833%	-0.47	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.68	105.70	-0.022%	-0.381%	-0.664%	-3.174%	-0.47	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.95	108.98	-0.031%	-0.287%	-0.374%	-3.007%	-0.53	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.69	113.74	-0.046%	-0.318%	-0.595%	-3.798%	-0.46	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	113.11	113.17	-0.052%	-0.142%	-0.282%	-2.859%	-0.43	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.09	117.16	-0.062%	-0.091%	-0.266%	-3.175%	-0.40	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.37	-0.106%	0.408%	0.473%	-0.615%	-0.13	4.47	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	121.29	-0.124%	0.163%	0.070%	-2.159%	0.08	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	120.36	-0.142%	0.361%	0.346%	-1.271%	0.28	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.13	136.32	-0.142%	0.345%	0.258%	-1.955%	0.50	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	102.42	-0.195%	0.841%	1.046%	-0.157%	0.74	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.56	114.87	-0.275%	1.372%	0.870%	-0.774%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.38	101.80	-0.414%	1.842%	1.330%		1.62	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.97	104.57	-0.572%	2.506%	2.232%	-3.343%	1.82	21.33	20.95

Return Price Performance			Index Price 25-Aug-2017	Previous Index Price 24-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	105.51	105.50	0.005%	-0.081%	-0.113%	-0.408%	-0.47	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.53	-0.010%	-0.088%	-0.015%	-0.482%	-0.47	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	109.79	-0.020%	-0.011%	0.243%	-4.281%	-0.53	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	118.75	-0.030%	0.035%	0.189%	-0.537%	-0.46	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	114.74	-0.041%	0.128%	0.324%	-4.093%	-0.43	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.41	-0.049%	0.194%	0.376%	-0.476%	-0.40	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	104.73	-0.104%	0.460%	0.589%	-0.875%	-0.13	4.47	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	122.97	-0.114%	0.379%	0.559%	-3.177%	0.08	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	121.84	-0.133%	0.549%	0.774%	-2.194%	0.28	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.57	138.75	-0.128%	0.608%	0.857%	-3.208%	0.50	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	102.70	-0.193%	0.907%	1.196%	-0.494%	0.74	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.23	115.54	-0.267%	1.511%	1.192%	-1.478%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.86	102.27	-0.407%	1.952%	1.588%		1.62	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.00	105.60	-0.562%	2.618%	2.516%	-3.931%	1.82	21.33	20.95