

# Irish Stock Exchange Daily Bond Index Report

Tuesday 29 August, 2017

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## Bond Indices Performance

Index	Close Value 29-Aug-2017	Previous Close Value 28-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.61	116.40	0.182%	0.62%	0.45%	-1.86%	16.61%	6.04	6.00	0.78
All Bond Index (Return)	203.46	203.07	0.188%	0.87%	0.98%	0.37%	103.46%	6.04	6.00	0.78
Under 3 Bond Index (Clean)	86.72	86.72	0.000%	-0.28%	-0.51%	-3.21%	-13.28%	1.62	1.63	-0.49
Under 3 Bond Index (Return)	143.26	143.25	0.013%	0.07%	0.21%	-0.31%	43.26%	1.62	1.63	-0.49
Under 5 Bond Index (Clean)	100.06	100.04	0.020%	-0.14%	-0.33%	-2.91%	0.06%	2.16	2.16	-0.40
Under 5 Bond Index (Return)	169.00	168.95	0.030%	0.18%	0.32%	-0.25%	69.00%	2.16	2.16	-0.40
Under 10 Bond Index (Clean)	111.81	111.69	0.108%	0.23%	0.12%	-2.16%	11.81%	3.99	3.98	0.16
Under 10 Bond Index (Return)	190.88	190.66	0.115%	0.50%	0.69%	0.17%	90.88%	3.99	3.98	0.16
5 Plus Bond Index (Clean)	131.70	131.26	0.331%	1.32%	1.18%	-0.72%	31.70%	9.64	9.55	1.03
5 Plus Bond Index (Return)	231.29	230.52	0.334%	1.51%	1.59%	1.13%	131.29%	9.64	9.55	1.03
10 Plus Bond Index (Clean)	140.42	139.68	0.527%	2.47%	2.04%	-1.05%	40.42%	15.70	15.47	1.52
10 Plus Bond Index (Return)	256.63	255.28	0.529%	2.61%	2.36%	0.67%	156.63%	15.70	15.47	1.52

## 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	100.78	4.75	315	105.53	0.00	6,227	6,276	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.66	3.88	315	109.55	0.00	8,835	9,335	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.97	0.87	72	109.83	0.00	7,298	7,952	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.71	5.09	315	118.80	0.00	6,386	7,261	7587
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.18	1.64	133	114.82	0.00	10,926	12,366	12545
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.18	4.32	315	121.49	0.00	8,058	9,442	9789
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.46	0.37	167	104.82	0.00	6,828	7,132	7157
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.40	1.73	162	123.13	0.00	6,308	7,658	7768
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.53	1.53	164	122.06	0.00	8,031	9,680	9802
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.54	2.50	169	139.04	0.00	11,490	15,689	15976
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.63	0.29	106	102.92	0.00	9,965	10,227	10256
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.99	0.70	106	115.69	0.00	9,157	10,529	10593
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.12	0.49	106	102.61	0.00	4,050	4,136	4156
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.89	1.05	192	105.94	0.00	7,219	7,572	7648



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## Bond Index Constituent

Clean Price Performance			Index Price 29-Aug-2017	Previous Index Price 28-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	100.78	100.81	-0.025%	-0.497%	-0.986%	-3.872%	-0.41	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.66	105.68	-0.016%	-0.397%	-0.680%	-3.189%	-0.48	1.09	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.97	108.97	-0.001%	-0.270%	-0.357%	-2.990%	-0.55	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.71	113.72	-0.005%	-0.297%	-0.574%	-3.777%	-0.48	1.98	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	113.18	113.15	0.029%	-0.078%	-0.218%	-2.796%	-0.47	2.51	2.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.18	117.13	0.039%	-0.016%	-0.191%	-3.103%	-0.44	2.88	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.34	0.115%	0.598%	0.663%	-0.427%	-0.18	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.40	121.24	0.133%	0.376%	0.283%	-1.950%	0.04	5.08	5.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.53	120.30	0.189%	0.643%	0.628%	-0.993%	0.24	5.96	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.54	136.22	0.233%	0.649%	0.561%	-1.658%	0.45	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.63	102.29	0.335%	1.248%	1.453%	0.245%	0.69	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	114.61	0.333%	1.757%	1.254%	-0.397%	1.13	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.12	101.49	0.612%	2.578%	2.062%		1.57	16.86	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.89	104.11	0.751%	3.408%	3.132%	-2.492%	1.77	21.35	20.98

Return Price Performance			Index Price 29-Aug-2017	Previous Index Price 28-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	105.54	-0.009%	-0.063%	-0.094%	-0.389%	-0.41	0.13	0.13
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.55	-0.004%	-0.057%	0.016%	-0.452%	-0.48	1.09	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.82	0.010%	0.050%	0.304%	-4.222%	-0.55	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.79	0.008%	0.110%	0.264%	-0.462%	-0.48	1.98	1.99
IE0034074488	3407448	4.5 Treas Bnd 2020	114.82	114.77	0.040%	0.236%	0.431%	-3.990%	-0.47	2.51	2.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.49	121.43	0.049%	0.312%	0.495%	-0.358%	-0.44	2.88	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.82	104.70	0.117%	0.658%	0.787%	-0.680%	-0.18	4.46	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.13	122.96	0.140%	0.625%	0.806%	-2.939%	0.04	5.08	5.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	121.82	0.195%	0.859%	1.086%	-1.892%	0.24	5.96	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.04	138.71	0.240%	0.950%	1.200%	-2.879%	0.45	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.92	102.58	0.336%	1.323%	1.613%	-0.083%	0.69	8.36	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.69	115.30	0.337%	1.918%	1.597%	-1.083%	1.13	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.61	101.98	0.614%	2.703%	2.337%		1.57	16.86	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.94	105.15	0.748%	3.534%	3.431%	-3.074%	1.77	21.35	20.98