

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 September, 2017

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Bond Indices Performance

Index	Close Value 05-Sep-2017	Previous Close Value 04-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.57	116.44	0.113%	-0.04%	0.42%	-1.89%	16.57%	6.02	5.97	0.78
All Bond Index (Return)	203.51	203.27	0.120%	0.00%	1.01%	0.39%	103.51%	6.02	5.97	0.78
Under 3 Bond Index (Clean)	86.67	86.66	0.009%	-0.01%	-0.57%	-3.27%	-13.33%	1.60	1.61	-0.51
Under 3 Bond Index (Return)	143.30	143.27	0.021%	0.05%	0.24%	-0.29%	43.30%	1.60	1.61	-0.51
Under 5 Bond Index (Clean)	100.02	100.00	0.024%	0.00%	-0.37%	-2.95%	0.02%	2.14	2.15	-0.42
Under 5 Bond Index (Return)	169.06	169.00	0.034%	0.05%	0.36%	-0.21%	69.06%	2.14	2.15	-0.42
Under 10 Bond Index (Clean)	111.84	111.76	0.072%	0.03%	0.15%	-2.13%	11.84%	3.97	3.96	0.14
Under 10 Bond Index (Return)	191.06	190.91	0.080%	0.07%	0.78%	0.27%	91.06%	3.97	3.96	0.14
5 Plus Bond Index (Clean)	131.66	131.41	0.196%	-0.08%	1.15%	-0.75%	31.66%	9.61	9.51	1.02
5 Plus Bond Index (Return)	231.35	230.88	0.201%	-0.05%	1.62%	1.15%	131.35%	9.61	9.51	1.02
10 Plus Bond Index (Clean)	139.97	139.54	0.308%	-0.37%	1.72%	-1.36%	39.97%	15.67	15.43	1.54
10 Plus Bond Index (Return)	255.91	255.12	0.311%	-0.34%	2.07%	0.38%	155.91%	15.67	15.43	1.54

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	100.67	4.85	322	105.52	0.00	6,227	6,269	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.58	3.97	322	109.55	0.00	8,835	9,328	9679
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.91	0.95	79	109.86	0.00	7,298	7,948	8017
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.65	5.21	322	118.85	0.00	6,386	7,258	7590
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.14	1.73	140	114.86	0.00	10,926	12,362	12550
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.13	4.41	322	121.54	0.00	8,058	9,438	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.55	0.38	174	104.93	0.00	6,828	7,138	7164
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.51	1.81	169	123.32	0.00	6,308	7,665	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.65	1.59	171	122.24	0.00	8,031	9,689	9817
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.68	2.60	176	139.28	0.00	11,490	15,705	16004
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.85	0.31	113	103.16	0.00	9,965	10,249	10280
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.80	0.74	113	115.54	0.00	9,157	10,512	10580
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.71	0.53	113	102.24	0.00	4,050	4,119	4141
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.38	1.09	199	105.47	0.00	7,219	7,535	7614

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Bond Index Constituent

Clean Price Performance			Index Price 05-Sep-2017	Previous Index Price 04-Sep-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.67	100.68	-0.008%	-0.045%	-1.094%	-3.977%	-0.45	0.11	0.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.58	105.59	-0.007%	-0.031%	-0.757%	-3.264%	-0.49	1.07	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.91	108.91	0.005%	-0.003%	-0.407%	-3.039%	-0.57	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.65	113.63	0.018%	-0.005%	-0.629%	-3.830%	-0.51	1.96	1.97
IE0034074488	3407448	4.5 Treas Bnd 2020	113.14	113.10	0.029%	0.005%	-0.255%	-2.832%	-0.49	2.49	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.13	117.09	0.036%	0.001%	-0.231%	-3.141%	-0.45	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.45	0.093%	0.082%	0.752%	-0.339%	-0.20	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.51	121.39	0.100%	0.083%	0.373%	-1.862%	0.01	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.65	120.51	0.115%	0.067%	0.727%	-0.895%	0.21	5.95	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.68	136.50	0.132%	0.044%	0.662%	-1.559%	0.43	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.85	102.65	0.200%	0.092%	1.671%	0.460%	0.66	8.34	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.80	114.55	0.219%	-0.148%	1.083%	-0.565%	1.14	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.71	101.39	0.316%	-0.441%	1.660%		1.60	16.84	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.38	103.93	0.429%	-0.645%	2.631%	-2.966%	1.80	21.32	20.94

Return Price Performance			Index Price 05-Sep-2017	Previous Index Price 04-Sep-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.52	105.52	0.007%	0.028%	-0.098%	-0.394%	-0.45	0.11	0.11
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.55	109.55	0.005%	0.026%	0.019%	-0.448%	-0.49	1.07	1.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.86	109.85	0.015%	0.052%	0.331%	-4.197%	-0.57	1.74	1.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.85	118.82	0.030%	0.063%	0.307%	-0.420%	-0.51	1.96	1.97
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.82	0.039%	0.059%	0.470%	-3.953%	-0.49	2.49	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.54	121.49	0.046%	0.058%	0.535%	-0.318%	-0.45	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.93	104.83	0.094%	0.093%	0.890%	-0.579%	-0.20	4.44	4.45
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.32	123.18	0.107%	0.126%	0.956%	-2.794%	0.01	5.06	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.24	122.09	0.121%	0.105%	1.238%	-1.744%	0.21	5.95	5.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.28	139.09	0.140%	0.096%	1.376%	-2.711%	0.43	6.44	6.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.16	102.96	0.202%	0.106%	1.850%	0.150%	0.66	8.34	8.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.54	115.28	0.224%	-0.118%	1.467%	-1.210%	1.14	11.14	11.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.24	101.92	0.318%	-0.417%	1.968%		1.60	16.84	16.57
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.47	105.02	0.429%	-0.613%	2.971%	-3.505%	1.80	21.32	20.94