

Irish Stock Exchange Daily Bond Index Report



Friday 8 September, 2017

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Bond Indices Performance

Index	Close Value 08-Sep-2017	Previous Close Value 07-Sep-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.60	116.60	-0.002%	-0.02%	0.44%	-1.87%	16.60%	6.00	5.96	0.77
All Bond Index (Return)	203.61	203.60	0.007%	0.05%	1.06%	0.44%	103.61%	6.00	5.96	0.77
Under 3 Bond Index (Clean)	86.62	86.62	-0.002%	-0.07%	-0.63%	-3.33%	-13.38%	1.59	1.60	-0.51
Under 3 Bond Index (Return)	143.27	143.25	0.010%	0.03%	0.21%	-0.31%	43.27%	1.59	1.60	-0.51
Under 5 Bond Index (Clean)	99.98	99.98	0.001%	-0.04%	-0.41%	-2.99%	-0.02%	2.12	2.13	-0.43
Under 5 Bond Index (Return)	169.05	169.03	0.012%	0.04%	0.35%	-0.22%	69.05%	2.12	2.13	-0.43
Under 10 Bond Index (Clean)	111.87	111.85	0.014%	0.05%	0.17%	-2.11%	11.87%	3.96	3.95	0.12
Under 10 Bond Index (Return)	191.16	191.11	0.024%	0.13%	0.83%	0.32%	91.16%	3.96	3.95	0.12
5 Plus Bond Index (Clean)	131.77	131.78	-0.004%	0.00%	1.23%	-0.67%	31.77%	9.59	9.50	1.01
5 Plus Bond Index (Return)	231.58	231.57	0.003%	0.06%	1.72%	1.26%	131.58%	9.59	9.50	1.01
10 Plus Bond Index (Clean)	139.99	140.10	-0.076%	-0.35%	1.73%	-1.34%	39.99%	15.64	15.41	1.53
10 Plus Bond Index (Return)	256.00	256.18	-0.069%	-0.31%	2.11%	0.42%	156.00%	15.64	15.41	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	100.58	4.90	325	105.48	0.00	6,227	6,264	6568
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.51	4.01	325	109.52	0.00	8,835	9,322	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.85	0.99	82	109.84	0.00	7,298	7,943	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.59	5.25	325	118.84	0.00	6,386	7,254	7589
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.09	1.76	143	114.86	0.00	10,926	12,357	12549
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.08	4.45	325	121.54	0.00	8,058	9,434	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.60	0.39	177	104.99	0.00	6,828	7,142	7168
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.58	1.84	172	123.41	0.00	6,308	7,670	7785
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.78	1.62	174	122.40	0.00	8,031	9,699	9830
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.82	2.65	179	139.46	0.00	11,490	15,721	16025
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.04	0.32	116	103.36	0.00	9,965	10,268	10300
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.96	0.76	116	115.72	0.00	9,157	10,526	10596
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.84	0.54	116	102.38	0.00	4,050	4,124	4146
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.16	1.11	202	105.27	0.00	7,219	7,519	7599

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Bond Index Constituent

Clean Price Performance			Index Price 08-Sep-2017	Previous Index Price 07-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	100.58	100.60	-0.016%	-0.131%	-1.180%	-4.060%	-0.40	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.51	105.52	-0.006%	-0.100%	-0.825%	-3.331%	-0.49	1.06	1.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.85	108.85	-0.001%	-0.061%	-0.465%	-3.095%	-0.57	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.59	113.58	0.004%	-0.059%	-0.682%	-3.882%	-0.52	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	113.09	113.09	0.003%	-0.034%	-0.294%	-2.871%	-0.50	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.08	117.08	0.008%	-0.039%	-0.271%	-3.180%	-0.46	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.59	0.013%	0.130%	0.800%	-0.292%	-0.22	4.43	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.58	121.54	0.029%	0.138%	0.429%	-1.808%	-0.01	5.04	5.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.78	120.74	0.026%	0.173%	0.833%	-0.791%	0.19	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.82	136.76	0.039%	0.145%	0.764%	-1.460%	0.41	6.43	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.04	103.01	0.034%	0.277%	1.858%	0.646%	0.64	8.33	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.96	114.94	0.020%	-0.009%	1.224%	-0.426%	1.13	11.13	11.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.84	101.88	-0.047%	-0.321%	1.783%		1.59	16.83	16.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.16	104.40	-0.225%	-0.850%	2.420%	-3.165%	1.81	21.30	20.92

Return Price Performance			Index Price 08-Sep-2017	Previous Index Price 07-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	105.48	105.48	-0.001%	-0.011%	-0.138%	-0.433%	-0.40	0.10	0.10
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.51	0.005%	-0.006%	-0.014%	-0.481%	-0.49	1.06	1.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.84	109.83	0.010%	0.027%	0.306%	-4.221%	-0.57	1.72	1.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	118.82	0.018%	0.052%	0.296%	-0.431%	-0.52	1.95	1.96
IE0034074488	3407448	4.5 Treas Bnd 2020	114.86	114.84	0.013%	0.052%	0.463%	-3.960%	-0.50	2.48	2.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.54	121.51	0.019%	0.053%	0.530%	-0.323%	-0.46	2.85	2.86
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.99	104.97	0.015%	0.147%	0.945%	-0.525%	-0.22	4.43	4.44
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.41	123.37	0.037%	0.206%	1.037%	-2.716%	-0.01	5.04	5.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.40	122.36	0.033%	0.232%	1.367%	-1.620%	0.19	5.93	5.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.46	139.40	0.049%	0.227%	1.508%	-2.584%	0.41	6.43	6.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.36	103.32	0.037%	0.298%	2.046%	0.342%	0.64	8.33	8.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.72	115.69	0.026%	0.037%	1.626%	-1.056%	1.13	11.13	11.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.38	102.42	-0.043%	-0.283%	2.104%		1.59	16.83	16.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.27	105.50	-0.217%	-0.800%	2.778%	-3.686%	1.81	21.30	20.92