

Irish Stock Exchange Daily Bond Index Report

Tuesday 1 August, 2017

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Bond Indices Performance

Index	Close Value 01-Aug-2017	Previous Close Value 31-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.07	115.89	0.151%	0.15%	-0.01%	-2.31%	16.07%	6.05	6.00	0.88
All Bond Index (Return)	202.03	201.71	0.158%	0.16%	0.27%	-0.34%	102.03%	6.05	6.00	0.88
Under 3 Bond Index (Clean)	86.97	86.96	0.003%	0.00%	-0.23%	-2.94%	-13.04%	1.70	1.71	-0.43
Under 3 Bond Index (Return)	143.18	143.16	0.015%	0.02%	0.16%	-0.37%	43.18%	1.70	1.71	-0.43
Under 5 Bond Index (Clean)	100.22	100.20	0.018%	0.02%	-0.17%	-2.76%	0.22%	2.23	2.24	-0.32
Under 5 Bond Index (Return)	168.75	168.70	0.029%	0.03%	0.17%	-0.40%	68.75%	2.23	2.24	-0.32
Under 10 Bond Index (Clean)	111.63	111.55	0.064%	0.06%	-0.05%	-2.32%	11.63%	4.05	4.04	0.26
Under 10 Bond Index (Return)	190.07	189.93	0.072%	0.07%	0.26%	-0.26%	90.07%	4.05	4.04	0.26
5 Plus Bond Index (Clean)	130.34	129.98	0.275%	0.28%	0.14%	-1.75%	30.34%	9.66	9.55	1.14
5 Plus Bond Index (Return)	228.49	227.85	0.280%	0.28%	0.36%	-0.10%	128.49%	9.66	9.55	1.14
10 Plus Bond Index (Clean)	137.82	137.03	0.571%	0.57%	0.15%	-2.88%	37.82%	15.74	15.49	1.64
10 Plus Bond Index (Return)	251.53	250.09	0.574%	0.57%	0.33%	-1.33%	151.53%	15.74	15.49	1.64

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	101.28	4.33	287	105.60	0.00	6,227	6,307	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.07	3.54	287	109.61	0.00	8,835	9,372	9684
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.25	0.53	44	109.78	0.00	7,298	8,082	8121
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.06	4.64	287	118.70	0.00	6,386	7,369	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.30	1.30	105	114.59	0.00	10,926	12,424	12566
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.25	3.93	287	121.18	0.00	8,058	9,447	9764
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.31	139	104.22	0.00	6,828	7,095	7116
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.03	1.43	134	122.47	0.00	6,308	7,635	7726
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.87	1.27	136	121.14	0.00	8,031	9,627	9729
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.83	2.09	141	137.92	0.00	11,490	15,607	15847
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.58	0.21	78	101.79	0.00	9,965	10,122	10143
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.41	0.51	78	113.92	0.00	9,157	10,214	10260
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.15	0.36	78	100.51	0.00	4,000	4,006	4020
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.30	0.90	164	103.20	0.00	7,219	7,385	7450

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Bond Index Constituent

Clean Price Performance			Index Price 01-Aug-2017	Previous Index Price 31-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.28	101.28	-0.007%	-0.007%	-0.499%	-3.399%	-0.60	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.07	106.09	-0.012%	-0.012%	-0.296%	-2.816%	-0.50	1.17	1.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.26	-0.006%	-0.006%	-0.093%	-2.734%	-0.50	1.83	1.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.06	114.05	0.007%	0.007%	-0.271%	-3.484%	-0.42	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	113.30	113.27	0.026%	0.026%	-0.115%	-2.696%	-0.38	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.25	117.20	0.045%	0.045%	-0.129%	-3.043%	-0.34	2.96	2.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.84	0.073%	0.073%	0.138%	-0.947%	-0.05	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.03	120.95	0.073%	0.073%	-0.020%	-2.247%	0.14	5.15	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.87	119.76	0.095%	0.095%	0.080%	-1.532%	0.36	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.83	135.66	0.125%	0.125%	0.038%	-2.170%	0.57	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.58	101.37	0.203%	0.203%	0.406%	-0.789%	0.81	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.41	113.01	0.353%	0.353%	-0.144%	-1.771%	1.26	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.15	99.55	0.599%	0.599%	0.093%		1.69	16.91	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.30	101.43	0.860%	0.860%	0.590%	-4.896%	1.89	21.34	20.94

Return Price Performance			Index Price 01-Aug-2017	Previous Index Price 31-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.60	105.59	0.008%	0.008%	-0.024%	-0.319%	-0.60	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.61	109.61	-0.001%	-0.001%	0.072%	-0.395%	-0.50	1.17	1.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.78	0.005%	0.005%	0.258%	-4.266%	-0.50	1.83	1.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.67	0.020%	0.020%	0.175%	-0.551%	-0.42	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	114.59	114.55	0.037%	0.037%	0.232%	-4.181%	-0.38	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.18	121.12	0.055%	0.055%	0.237%	-0.613%	-0.34	2.96	2.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.14	0.076%	0.076%	0.205%	-1.254%	-0.05	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.37	0.081%	0.081%	0.260%	-3.464%	0.14	5.15	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.02	0.102%	0.102%	0.326%	-2.629%	0.36	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.92	137.73	0.134%	0.134%	0.381%	-3.665%	0.57	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.79	101.58	0.206%	0.206%	0.493%	-1.185%	0.81	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.92	113.51	0.358%	0.358%	0.042%	-2.598%	1.26	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.51	99.91	0.601%	0.601%	0.241%		1.69	16.91	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.20	102.32	0.858%	0.858%	0.758%	-5.579%	1.89	21.34	20.94