

Irish Stock Exchange Daily Bond Index Report

Thursday 6 July, 2017

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Bond Indices Performance

Index	Close Value 06-Jul-2017	Previous Close Value 05-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.67	115.99	-0.275%	-0.35%	-0.35%	-2.65%	15.67%	6.05	5.99	0.95
All Bond Index (Return)	200.89	201.42	-0.263%	-0.30%	-0.30%	-0.90%	100.89%	6.05	5.99	0.95
Under 3 Bond Index (Clean)	87.10	87.16	-0.064%	-0.07%	-0.07%	-2.79%	-12.90%	1.77	1.78	-0.34
Under 3 Bond Index (Return)	142.96	143.03	-0.051%	0.00%	0.00%	-0.52%	42.96%	1.77	1.78	-0.34
Under 5 Bond Index (Clean)	100.30	100.39	-0.091%	-0.09%	-0.09%	-2.68%	0.30%	2.27	2.28	-0.24
Under 5 Bond Index (Return)	168.42	168.55	-0.078%	-0.02%	-0.02%	-0.59%	68.42%	2.27	2.28	-0.24
Under 10 Bond Index (Clean)	111.44	111.69	-0.232%	-0.22%	-0.22%	-2.49%	11.44%	4.10	4.08	0.36
Under 10 Bond Index (Return)	189.28	189.70	-0.219%	-0.16%	-0.16%	-0.67%	89.28%	4.10	4.08	0.36
5 Plus Bond Index (Clean)	129.38	129.96	-0.448%	-0.60%	-0.60%	-2.47%	29.38%	9.63	9.52	1.21
5 Plus Bond Index (Return)	226.40	227.40	-0.438%	-0.55%	-0.55%	-1.01%	126.40%	9.63	9.52	1.21
10 Plus Bond Index (Clean)	136.21	136.88	-0.488%	-1.01%	-1.01%	-4.01%	36.21%	15.66	15.40	1.71
10 Plus Bond Index (Return)	248.26	249.46	-0.481%	-0.98%	-0.98%	-2.62%	148.26%	15.66	15.40	1.71

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	101.67	3.93	261	105.60	0.00	6,227	6,331	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.31	3.22	261	109.53	0.00	8,835	9,392	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.35	0.22	18	109.57	0.00	7,398	8,089	8105
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.24	4.22	261	118.46	0.00	6,461	7,381	7653
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.33	0.97	79	114.31	0.00	10,966	12,627	12735
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.28	3.58	261	120.85	0.00	8,058	9,450	9738
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.25	113	103.85	0.00	6,328	6,555	6571
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.78	1.15	108	121.94	0.00	6,308	7,620	7692
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.42	1.03	110	120.44	0.00	8,031	9,590	9673
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.19	1.70	115	136.89	0.00	11,490	15,534	15729
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.59	0.14	52	100.73	0.00	9,965	10,024	10038
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.78	0.34	52	113.12	0.00	9,007	10,157	10188
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.81	0.24	52	99.05	0.00	4,000	3,952	3962
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.34	0.76	138	101.09	0.00	6,969	6,917	6969

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Bond Index Constituent

Clean Price Performance			Index Price 06-Jul-2017	Previous Index Price 05-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	101.67	101.72	-0.045%	-0.114%	-0.114%	-3.025%	-0.56	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.31	106.35	-0.043%	-0.074%	-0.074%	-2.599%	-0.43	1.23	1.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.35	109.39	-0.032%	-0.005%	-0.005%	-2.649%	-0.39	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.24	114.35	-0.098%	-0.113%	-0.113%	-3.331%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	113.33	113.44	-0.092%	-0.081%	-0.081%	-2.663%	-0.28	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.28	117.42	-0.125%	-0.106%	-0.106%	-3.021%	-0.25	3.03	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.83	-0.219%	-0.165%	-0.165%	-1.246%	0.03	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.78	121.13	-0.288%	-0.226%	-0.226%	-2.449%	0.22	5.22	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.42	119.86	-0.370%	-0.299%	-0.299%	-1.905%	0.45	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.19	135.80	-0.447%	-0.433%	-0.433%	-2.630%	0.68	6.59	6.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.59	101.16	-0.559%	-0.565%	-0.565%	-1.749%	0.93	8.50	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.78	113.33	-0.489%	-0.698%	-0.698%	-2.317%	1.31	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.81	99.39	-0.588%	-1.242%	-1.242%	-1.749%	1.77	16.95	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.34	100.77	-0.430%	-1.343%	-1.343%	-6.723%	1.98	21.33	20.92

Return Price Performance			Index Price 06-Jul-2017	Previous Index Price 05-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	105.63	-0.029%	-0.024%	-0.024%	-0.319%	-0.56	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.56	-0.030%	-0.005%	-0.005%	-0.472%	-0.43	1.23	1.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.57	109.59	-0.021%	0.060%	0.060%	-4.455%	-0.39	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.46	118.55	-0.081%	-0.027%	-0.027%	-0.752%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	114.31	114.40	-0.080%	-0.016%	-0.016%	-4.418%	-0.28	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.85	120.99	-0.111%	-0.036%	-0.036%	-0.884%	-0.25	3.03	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	104.07	-0.215%	-0.152%	-0.152%	-1.606%	0.03	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.94	122.28	-0.276%	-0.172%	-0.172%	-3.881%	0.22	5.22	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.44	120.88	-0.358%	-0.250%	-0.250%	-3.189%	0.45	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.89	137.49	-0.431%	-0.364%	-0.364%	-4.380%	0.68	6.59	6.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.73	101.30	-0.556%	-0.549%	-0.549%	-2.209%	0.93	8.50	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.12	113.66	-0.481%	-0.661%	-0.661%	-3.282%	1.31	11.29	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.05	99.63	-0.582%	-1.212%	-1.212%	-1.749%	1.77	16.95	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.09	101.52	-0.422%	-1.301%	-1.301%	-7.509%	1.98	21.33	20.92