

Irish Stock Exchange Daily Bond Index Report



Friday 7 July, 2017

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Bond Indices Performance

Index	Close Value 07-Jul-2017	Previous Close Value 06-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.57	115.67	-0.086%	-0.44%	-0.44%	-2.73%	15.57%	6.06	6.00	0.96
All Bond Index (Return)	200.73	200.89	-0.076%	-0.37%	-0.37%	-0.98%	100.73%	6.06	6.00	0.96
Under 3 Bond Index (Clean)	87.10	87.10	-0.006%	-0.08%	-0.08%	-2.80%	-12.91%	1.76	1.77	-0.35
Under 3 Bond Index (Return)	142.97	142.96	0.006%	0.00%	0.00%	-0.52%	42.97%	1.76	1.77	-0.35
Under 5 Bond Index (Clean)	100.29	100.30	-0.005%	-0.09%	-0.09%	-2.68%	0.29%	2.27	2.28	-0.24
Under 5 Bond Index (Return)	168.43	168.42	0.006%	-0.02%	-0.02%	-0.59%	68.43%	2.27	2.28	-0.24
Under 10 Bond Index (Clean)	111.36	111.44	-0.065%	-0.28%	-0.28%	-2.55%	11.36%	4.10	4.08	0.37
Under 10 Bond Index (Return)	189.18	189.28	-0.054%	-0.21%	-0.21%	-0.72%	89.18%	4.10	4.08	0.37
5 Plus Bond Index (Clean)	129.17	129.38	-0.162%	-0.76%	-0.76%	-2.63%	29.17%	9.64	9.53	1.23
5 Plus Bond Index (Return)	226.06	226.40	-0.154%	-0.71%	-0.71%	-1.16%	126.06%	9.64	9.53	1.23
10 Plus Bond Index (Clean)	135.95	136.21	-0.192%	-1.20%	-1.20%	-4.19%	35.95%	15.68	15.42	1.72
10 Plus Bond Index (Return)	247.80	248.26	-0.186%	-1.16%	-1.16%	-2.80%	147.80%	15.68	15.42	1.72

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	101.64	3.95	262	105.59	0.00	6,227	6,329	6575
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.29	3.23	262	109.52	0.00	8,835	9,391	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.39	0.23	19	109.62	0.00	7,398	8,092	8109
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.23	4.24	262	118.47	0.00	6,461	7,380	7654
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.32	0.99	80	114.30	0.00	10,966	12,427	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.29	3.59	262	120.88	0.00	8,058	9,451	9740
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.25	114	103.82	0.00	6,328	6,554	6570
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.71	1.17	109	121.87	0.00	6,308	7,615	7688
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.26	1.03	111	120.29	0.00	8,031	9,577	9661
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.96	1.72	116	136.67	0.00	11,490	15,507	15704
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.41	0.15	53	100.55	0.00	9,965	10,006	10020
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.49	0.35	53	112.84	0.00	9,007	10,131	10163
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.65	0.25	53	98.89	0.00	4,000	3,946	3956
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.22	0.76	139	100.98	0.00	6,969	6,984	7037

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 07-Jul-2017	Previous Index Price 06-Jul-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.64	101.67	-0.028%	-0.141%	-0.141%	-3.051%	-0.52	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.29	106.31	-0.013%	-0.087%	-0.087%	-2.612%	-0.43	1.23	1.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.39	109.35	0.036%	0.030%	0.030%	-2.614%	-0.42	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.23	114.24	-0.006%	-0.119%	-0.119%	-3.337%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	113.32	113.33	-0.014%	-0.095%	-0.095%	-2.677%	-0.28	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.29	117.28	0.012%	-0.095%	-0.095%	-3.009%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.60	-0.023%	-0.188%	-0.188%	-1.269%	0.04	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.71	120.78	-0.062%	-0.288%	-0.288%	-2.509%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.26	119.42	-0.136%	-0.434%	-0.434%	-2.038%	0.47	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.96	135.19	-0.175%	-0.607%	-0.607%	-2.800%	0.70	6.59	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.41	100.59	-0.182%	-0.746%	-0.746%	-1.928%	0.95	8.50	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.49	112.78	-0.254%	-0.950%	-0.950%	-2.565%	1.34	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.65	98.81	-0.165%	-1.405%	-1.405%		1.78	16.94	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.22	100.34	-0.118%	-1.459%	-1.459%	-6.833%	1.99	21.32	20.91

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 07-Jul-2017	Previous Index Price 06-Jul-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.59	105.60	-0.012%	-0.036%	-0.036%	-0.331%	-0.52	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.53	-0.002%	-0.006%	-0.006%	-0.473%	-0.43	1.23	1.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.62	109.57	0.047%	0.107%	0.107%	-4.411%	-0.42	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.47	118.46	0.008%	-0.019%	-0.019%	-0.744%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	114.30	114.31	-0.003%	-0.019%	-0.019%	-4.421%	-0.28	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.88	120.85	0.023%	-0.012%	-0.012%	-0.861%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.85	-0.021%	-0.173%	-0.173%	-1.627%	0.04	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.87	121.94	-0.052%	-0.224%	-0.224%	-3.931%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.29	120.44	-0.127%	-0.377%	-0.377%	-3.312%	0.47	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.67	136.89	-0.161%	-0.525%	-0.525%	-4.535%	0.70	6.59	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.55	100.73	-0.179%	-0.727%	-0.727%	-2.384%	0.95	8.50	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	113.12	-0.248%	-0.907%	-0.907%	-3.522%	1.34	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.89	99.05	-0.160%	-1.369%	-1.369%		1.78	16.94	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.98	101.09	-0.111%	-1.411%	-1.411%	-7.611%	1.99	21.32	20.91