

Irish Stock Exchange Daily Bond Index Report

Tuesday 11 July, 2017

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Bond Indices Performance

Index	Close Value 11-Jul-2017	Previous Close Value 10-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.60	115.62	-0.023%	-0.42%	-0.42%	-2.71%	15.60%	6.05	6.00	0.96
All Bond Index (Return)	200.85	200.88	-0.014%	-0.32%	-0.32%	-0.92%	100.85%	6.05	6.00	0.96
Under 3 Bond Index (Clean)	87.06	87.07	-0.018%	-0.12%	-0.12%	-2.84%	-12.94%	1.76	1.76	-0.34
Under 3 Bond Index (Return)	142.97	142.98	-0.006%	0.01%	0.01%	-0.51%	42.97%	1.76	1.76	-0.34
Under 5 Bond Index (Clean)	100.25	100.28	-0.023%	-0.13%	-0.13%	-2.72%	0.25%	2.27	2.27	-0.24
Under 5 Bond Index (Return)	168.43	168.45	-0.012%	-0.01%	-0.01%	-0.58%	68.43%	2.27	2.27	-0.24
Under 10 Bond Index (Clean)	111.38	111.39	-0.013%	-0.27%	-0.27%	-2.54%	11.38%	4.09	4.08	0.36
Under 10 Bond Index (Return)	189.28	189.28	-0.004%	-0.16%	-0.16%	-0.67%	89.28%	4.09	4.08	0.36
5 Plus Bond Index (Clean)	129.27	129.30	-0.023%	-0.68%	-0.68%	-2.55%	29.27%	9.64	9.52	1.22
5 Plus Bond Index (Return)	226.30	226.34	-0.016%	-0.60%	-0.60%	-1.05%	126.30%	9.64	9.52	1.22
10 Plus Bond Index (Clean)	136.03	136.13	-0.071%	-1.14%	-1.14%	-4.14%	36.03%	15.68	15.41	1.72
10 Plus Bond Index (Return)	248.00	248.16	-0.064%	-1.08%	-1.08%	-2.72%	148.00%	15.68	15.41	1.72

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	101.63	4.01	266	105.63	0.00	6,227	6,328	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.25	3.28	266	109.52	0.00	8,835	9,387	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.37	0.28	23	109.64	0.00	7,398	8,090	8111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.20	4.30	266	118.50	0.00	6,461	7,378	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.23	1.04	84	114.27	0.00	10,966	12,417	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.26	3.64	266	120.90	0.00	8,058	9,448	9742
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.26	118	103.80	0.00	6,328	6,552	6568
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.69	1.21	113	121.90	0.00	6,308	7,614	7690
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.29	1.07	115	120.36	0.00	8,031	9,580	9666
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.08	1.78	120	136.85	0.00	11,490	15,521	15725
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.64	0.16	57	100.79	0.00	9,965	10,028	10044
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.56	0.38	57	112.93	0.00	9,007	10,138	10171
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.77	0.27	57	99.04	0.00	4,000	3,951	3962
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.24	0.78	143	101.02	0.00	6,969	6,985	7040

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jul-2017	Previous Index Price 10-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	101.63	101.63	-0.009%	-0.157%	-0.157%	-3.067%	-0.58	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.25	106.26	-0.014%	-0.133%	-0.133%	-2.657%	-0.41	1.23	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.38	-0.013%	0.008%	0.008%	-2.635%	-0.42	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.20	114.21	-0.016%	-0.150%	-0.150%	-3.367%	-0.33	2.12	2.12
IE0034074488	3407448	4.5 Treas Bnd 2020	113.23	113.27	-0.033%	-0.174%	-0.174%	-2.753%	-0.26	2.65	2.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.26	117.30	-0.035%	-0.123%	-0.123%	-3.036%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.58	-0.035%	-0.220%	-0.220%	-1.300%	0.04	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.69	120.73	-0.036%	-0.305%	-0.305%	-2.526%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.29	119.32	-0.023%	-0.407%	-0.407%	-2.012%	0.46	6.09	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.08	135.07	0.002%	-0.517%	-0.517%	-2.712%	0.69	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.64	100.59	0.045%	-0.522%	-0.522%	-1.706%	0.93	8.49	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.56	112.60	-0.037%	-0.888%	-0.888%	-2.504%	1.33	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.77	98.80	-0.027%	-1.277%	-1.277%	-1.706%	1.77	16.94	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.24	100.38	-0.142%	-1.442%	-1.442%	-6.817%	1.99	21.32	20.90

Return Price Performance			Index Price 11-Jul-2017	Previous Index Price 10-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	105.63	105.63	0.006%	0.006%	0.006%	-0.290%	-0.58	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.53	-0.003%	-0.006%	-0.006%	-0.473%	-0.41	1.23	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.64	109.64	-0.002%	0.129%	0.129%	-4.390%	-0.42	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.50	118.50	-0.002%	0.005%	0.005%	-0.720%	-0.33	2.12	2.12
IE0034074488	3407448	4.5 Treas Bnd 2020	114.27	114.29	-0.021%	-0.053%	-0.053%	-4.454%	-0.26	2.65	2.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	120.93	-0.022%	0.006%	0.006%	-0.843%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.83	-0.032%	-0.196%	-0.196%	-1.650%	0.04	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.90	121.93	-0.028%	-0.206%	-0.206%	-3.914%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.36	120.38	-0.015%	-0.320%	-0.320%	-3.256%	0.46	6.09	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.85	136.84	0.012%	-0.393%	-0.393%	-4.408%	0.69	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.79	100.74	0.048%	-0.492%	-0.492%	-2.153%	0.93	8.49	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.93	112.97	-0.031%	-0.822%	-0.822%	-3.439%	1.33	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.04	99.06	-0.023%	-1.224%	-1.224%	-1.706%	1.77	16.94	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.02	101.16	-0.135%	-1.373%	-1.373%	-7.576%	1.99	21.32	20.90