

Irish Stock Exchange Daily Bond Index Report

Thursday 13 July, 2017

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Bond Indices Performance

Index	Close Value 13-Jul-2017	Previous Close Value 12-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.73	115.80	-0.063%	-0.30%	-0.30%	-2.60%	15.73%	6.05	5.99	0.93
All Bond Index (Return)	201.11	201.22	-0.053%	-0.18%	-0.18%	-0.79%	101.11%	6.05	5.99	0.93
Under 3 Bond Index (Clean)	87.05	87.07	-0.018%	-0.13%	-0.13%	-2.84%	-12.95%	1.75	1.75	-0.36
Under 3 Bond Index (Return)	143.00	143.01	-0.006%	0.03%	0.03%	-0.49%	43.00%	1.75	1.75	-0.36
Under 5 Bond Index (Clean)	100.26	100.28	-0.026%	-0.13%	-0.13%	-2.72%	0.26%	2.25	2.26	-0.26
Under 5 Bond Index (Return)	168.47	168.50	-0.015%	0.01%	0.01%	-0.56%	68.47%	2.25	2.26	-0.26
Under 10 Bond Index (Clean)	111.48	111.49	-0.013%	-0.18%	-0.18%	-2.45%	11.48%	4.09	4.07	0.33
Under 10 Bond Index (Return)	189.48	189.49	-0.004%	-0.05%	-0.05%	-0.56%	89.48%	4.09	4.07	0.33
5 Plus Bond Index (Clean)	129.56	129.69	-0.097%	-0.46%	-0.46%	-2.33%	29.56%	9.63	9.52	1.20
5 Plus Bond Index (Return)	226.83	227.04	-0.089%	-0.37%	-0.37%	-0.82%	126.83%	9.63	9.52	1.20
10 Plus Bond Index (Clean)	136.37	136.79	-0.302%	-0.90%	-0.90%	-3.90%	36.37%	15.68	15.41	1.70
10 Plus Bond Index (Return)	248.65	249.39	-0.295%	-0.82%	-0.82%	-2.46%	148.65%	15.68	15.41	1.70

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	101.56	4.04	268	105.60	0.00	6,227	6,324	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.19	3.30	268	109.49	0.00	8,835	9,382	9674
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.38	0.30	25	109.68	0.00	7,398	8,091	8113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.19	4.33	268	118.52	0.00	6,461	7,378	7657
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.28	1.06	86	114.34	0.00	10,966	12,423	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.24	3.67	268	120.91	0.00	8,058	9,447	9743
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.62	0.26	120	103.88	0.00	6,828	6,557	6573
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.82	1.23	115	122.04	0.00	6,308	7,622	7699
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.50	1.09	117	120.59	0.00	8,031	9,597	9685
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.34	1.81	122	137.15	0.00	11,490	15,551	15758
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.98	0.16	59	101.14	0.00	9,965	10,063	10079
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.71	0.39	59	113.09	0.00	9,007	10,151	10186
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.09	0.28	59	99.36	0.00	4,000	3,964	3975
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.62	0.80	145	101.42	0.00	7,219	7,012	7068

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jul-2017	Previous Index Price 12-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	101.56	101.61	-0.050%	-0.224%	-0.224%	-3.131%	-0.58	0.25	0.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.19	106.23	-0.036%	-0.186%	-0.186%	-2.708%	-0.41	1.21	1.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.38	-0.002%	0.018%	0.018%	-2.625%	-0.45	1.88	1.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.19	114.23	-0.036%	-0.157%	-0.157%	-3.374%	-0.36	2.11	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	113.28	113.27	0.010%	-0.125%	-0.125%	-2.706%	-0.30	2.64	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.24	117.31	-0.055%	-0.136%	-0.136%	-3.050%	-0.27	3.01	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.62	103.65	-0.031%	-0.146%	-0.146%	-1.227%	0.02	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.82	120.83	-0.009%	-0.200%	-0.200%	-2.423%	0.21	5.20	5.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.50	119.49	0.008%	-0.229%	-0.229%	-1.836%	0.43	6.08	6.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.34	135.35	-0.009%	-0.323%	-0.323%	-2.523%	0.65	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.98	100.95	0.032%	-0.181%	-0.181%	-1.369%	0.88	8.48	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.71	112.97	-0.232%	-0.760%	-0.760%	-2.378%	1.32	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.09	99.34	-0.257%	-0.963%	-0.963%	-3.069%	1.76	16.93	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.62	101.06	-0.429%	-1.060%	-1.060%	-6.455%	1.97	21.32	20.91

Return Price Performance			Index Price 13-Jul-2017	Previous Index Price 12-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	-0.034%	-0.030%	-0.030%	-0.326%	-0.58	0.25	0.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.49	109.52	-0.024%	-0.035%	-0.035%	-0.502%	-0.41	1.21	1.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.68	109.67	0.009%	0.161%	0.161%	-4.359%	-0.45	1.88	1.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.55	-0.021%	0.025%	0.025%	-0.700%	-0.36	2.11	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	114.34	114.32	0.020%	0.016%	0.016%	-4.387%	-0.30	2.64	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.91	120.96	-0.042%	0.015%	0.015%	-0.834%	-0.27	3.01	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	103.91	-0.029%	-0.118%	-0.118%	-1.573%	0.02	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.04	122.04	0.000%	-0.084%	-0.084%	-3.796%	0.21	5.20	5.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.59	120.58	0.015%	-0.127%	-0.127%	-3.069%	0.43	6.08	6.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.15	137.14	0.002%	-0.180%	-0.180%	-4.204%	0.65	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.14	101.11	0.035%	-0.145%	-0.145%	-1.812%	0.88	8.48	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.09	113.35	-0.225%	-0.682%	-0.682%	-3.303%	1.32	11.27	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.36	99.61	-0.251%	-0.901%	-0.901%	-3.069%	1.76	16.93	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.42	101.85	-0.420%	-0.982%	-0.982%	-7.210%	1.97	21.32	20.91