

Irish Stock Exchange Daily Bond Index Report

Friday 14 July, 2017

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Bond Indices Performance

Index	Close Value 14-Jul-2017	Previous Close Value 13-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.80	115.73	0.056%	-0.25%	-0.25%	-2.54%	15.80%	6.08	6.02	0.93
All Bond Index (Return)	201.24	201.11	0.064%	-0.12%	-0.12%	-0.73%	101.24%	6.08	6.02	0.93
Under 3 Bond Index (Clean)	87.03	87.05	-0.024%	-0.15%	-0.15%	-2.87%	-12.97%	1.74	1.75	-0.36
Under 3 Bond Index (Return)	142.98	143.00	-0.012%	0.01%	0.01%	-0.51%	42.98%	1.74	1.75	-0.36
Under 5 Bond Index (Clean)	100.23	100.26	-0.023%	-0.16%	-0.16%	-2.74%	0.23%	2.27	2.28	-0.25
Under 5 Bond Index (Return)	168.45	168.47	-0.012%	0.00%	0.00%	-0.57%	68.45%	2.27	2.28	-0.25
Under 10 Bond Index (Clean)	111.49	111.48	0.008%	-0.17%	-0.17%	-2.45%	11.49%	4.09	4.07	0.33
Under 10 Bond Index (Return)	189.51	189.48	0.017%	-0.04%	-0.04%	-0.55%	89.51%	4.09	4.07	0.33
5 Plus Bond Index (Clean)	129.73	129.56	0.130%	-0.33%	-0.33%	-2.21%	29.73%	9.68	9.57	1.19
5 Plus Bond Index (Return)	227.14	226.83	0.135%	-0.23%	-0.23%	-0.69%	127.14%	9.68	9.57	1.19
10 Plus Bond Index (Clean)	136.76	136.37	0.285%	-0.61%	-0.61%	-3.62%	36.76%	15.75	15.49	1.69
10 Plus Bond Index (Return)	249.37	248.65	0.289%	-0.54%	-0.54%	-2.18%	149.37%	15.75	15.49	1.69

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	101.52	4.05	269	105.57	0.00	6,227	6,322	6574
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.17	3.32	269	109.48	0.00	8,835	9,380	9673
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.32	0.31	26	109.64	0.00	7,398	8,087	8110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.17	4.35	269	118.52	0.00	6,461	7,377	7658
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.27	1.07	87	114.34	0.00	10,966	12,421	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.21	3.69	269	120.90	0.00	8,058	9,444	9741
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.27	121	103.87	0.00	6,828	7,074	7092
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.81	1.24	116	122.05	0.00	6,308	7,621	7700
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.54	1.10	118	120.63	0.00	8,031	9,600	9688
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.43	1.82	123	137.25	0.00	11,490	15,562	15771
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.07	0.16	60	101.24	0.00	9,965	10,072	10088
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.86	0.40	60	113.26	0.00	9,007	10,165	10201
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.36	0.28	60	99.63	0.00	4,000	3,974	3985
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.12	0.80	146	101.92	0.00	7,219	7,300	7358

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jul-2017	Previous Index Price 13-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	101.52	101.56	-0.040%	-0.264%	-0.264%	-3.171%	-0.49	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.17	106.19	-0.022%	-0.208%	-0.208%	-2.729%	-0.40	1.21	1.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.32	109.38	-0.048%	-0.029%	-0.029%	-2.672%	-0.43	1.88	1.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.17	114.19	-0.012%	-0.170%	-0.170%	-3.386%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	113.27	113.28	-0.011%	-0.137%	-0.137%	-2.717%	-0.30	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.21	117.24	-0.026%	-0.162%	-0.162%	-3.075%	-0.26	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.62	-0.010%	-0.155%	-0.155%	-1.236%	0.03	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.81	120.82	-0.002%	-0.202%	-0.202%	-2.425%	0.21	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.54	119.50	0.027%	-0.202%	-0.202%	-1.810%	0.42	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.43	135.34	0.069%	-0.255%	-0.255%	-2.456%	0.64	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.07	100.98	0.091%	-0.090%	-0.090%	-1.280%	0.87	8.48	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.86	112.71	0.141%	-0.620%	-0.620%	-2.240%	1.30	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.36	99.09	0.269%	-0.697%	-0.697%	-2.240%	1.74	16.93	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.12	100.62	0.495%	-0.570%	-0.570%	-5.992%	1.95	21.34	20.93

Return Price Performance			Index Price 14-Jul-2017	Previous Index Price 13-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	105.57	105.60	-0.025%	-0.055%	-0.055%	-0.350%	-0.49	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.48	109.49	-0.010%	-0.045%	-0.045%	-0.512%	-0.40	1.21	1.22
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.64	109.68	-0.036%	0.124%	0.124%	-4.394%	-0.43	1.88	1.89
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.52	118.52	0.002%	0.027%	0.027%	-0.698%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	114.34	114.34	0.000%	0.016%	0.016%	-4.387%	-0.30	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	120.91	-0.013%	0.002%	0.002%	-0.847%	-0.26	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.87	103.88	-0.008%	-0.126%	-0.126%	-1.580%	0.03	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.05	122.04	0.007%	-0.078%	-0.078%	-3.790%	0.21	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.63	120.59	0.034%	-0.093%	-0.093%	-3.036%	0.42	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.25	137.15	0.079%	-0.101%	-0.101%	-4.128%	0.64	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.24	101.14	0.093%	-0.052%	-0.052%	-1.721%	0.87	8.48	8.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.09	0.147%	-0.537%	-0.537%	-3.161%	1.30	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.63	99.36	0.273%	-0.630%	-0.630%	-6.749%	1.74	16.93	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.92	101.42	0.496%	-0.491%	-0.491%	-6.749%	1.95	21.34	20.93