

Irish Stock Exchange Daily Bond Index Report

Monday 17 July, 2017

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Bond Indices Performance

Index	Close Value 17-Jul-2017	Previous Close Value 14-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.78	115.80	-0.016%	-0.26%	-0.26%	-2.56%	15.78%	6.07	6.02	0.93
All Bond Index (Return)	201.26	201.24	0.010%	-0.11%	-0.11%	-0.72%	101.26%	6.07	6.02	0.93
Under 3 Bond Index (Clean)	87.03	87.03	-0.007%	-0.16%	-0.16%	-2.87%	-12.98%	1.74	1.75	-0.36
Under 3 Bond Index (Return)	143.02	142.98	0.029%	0.04%	0.04%	-0.48%	43.02%	1.74	1.75	-0.36
Under 5 Bond Index (Clean)	100.22	100.23	-0.010%	-0.17%	-0.17%	-2.75%	0.22%	2.27	2.27	-0.25
Under 5 Bond Index (Return)	168.49	168.45	0.022%	0.02%	0.02%	-0.55%	68.49%	2.27	2.27	-0.25
Under 10 Bond Index (Clean)	111.47	111.49	-0.012%	-0.19%	-0.19%	-2.46%	11.47%	4.08	4.07	0.33
Under 10 Bond Index (Return)	189.54	189.51	0.017%	-0.02%	-0.02%	-0.53%	89.54%	4.08	4.07	0.33
5 Plus Bond Index (Clean)	129.70	129.73	-0.022%	-0.35%	-0.35%	-2.23%	29.70%	9.68	9.57	1.19
5 Plus Bond Index (Return)	227.14	227.14	-0.001%	-0.23%	-0.23%	-0.69%	127.14%	9.68	9.57	1.19
10 Plus Bond Index (Clean)	136.71	136.76	-0.039%	-0.65%	-0.65%	-3.66%	36.71%	15.75	15.49	1.69
10 Plus Bond Index (Return)	249.31	249.37	-0.022%	-0.56%	-0.56%	-2.20%	149.31%	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	101.53	4.10	272	105.63	0.00	6,227	6,322	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.16	3.35	272	109.51	0.00	8,835	9,379	9675
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.33	0.35	29	109.68	0.00	7,398	8,088	8114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.16	4.40	272	118.56	0.00	6,461	7,376	7660
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.25	1.11	90	114.36	0.00	10,966	12,419	12541
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	3.73	272	120.92	0.00	8,058	9,443	9743
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.58	0.27	124	103.85	0.00	6,828	7,072	7091
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.80	1.27	119	122.07	0.00	6,308	7,620	7701
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.51	1.13	121	120.64	0.00	8,031	9,598	9689
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.41	1.86	126	137.28	0.00	11,490	15,559	15773
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.07	0.17	63	101.24	0.00	9,965	10,071	10088
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.82	0.41	63	113.23	0.00	9,007	10,161	10198
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.33	0.29	63	99.63	0.00	4,000	3,973	3985
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.08	0.82	149	101.90	0.00	7,219	7,297	7356

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2017	Previous Index Price 14-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	101.53	101.52	0.013%	-0.252%	-0.252%	-3.158%	-0.60	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.16	106.17	-0.009%	-0.217%	-0.217%	-2.739%	-0.40	1.21	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.32	0.005%	-0.025%	-0.025%	-2.667%	-0.44	1.88	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.16	114.17	-0.011%	-0.181%	-0.181%	-3.397%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	113.25	113.27	-0.019%	-0.156%	-0.156%	-2.736%	-0.29	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.21	-0.013%	-0.175%	-0.175%	-3.087%	-0.26	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.61	-0.029%	-0.184%	-0.184%	-1.265%	0.03	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.80	120.81	-0.013%	-0.215%	-0.215%	-2.438%	0.21	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.51	119.54	-0.018%	-0.220%	-0.220%	-1.828%	0.42	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.41	135.43	-0.016%	-0.271%	-0.271%	-2.472%	0.64	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.07	101.07	-0.008%	-0.098%	-0.098%	-1.287%	0.87	8.48	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.82	112.86	-0.043%	-0.662%	-0.662%	-2.282%	1.31	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.33	99.36	-0.022%	-0.719%	-0.719%	-2.282%	1.74	16.93	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.08	101.12	-0.042%	-0.612%	-0.612%	-6.032%	1.95	21.33	20.93

Return Price Performance			Index Price 17-Jul-2017	Previous Index Price 14-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	105.57	0.056%	0.001%	0.001%	-0.295%	-0.60	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	109.48	0.025%	-0.020%	-0.020%	-0.487%	-0.40	1.21	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.68	109.64	0.038%	0.163%	0.163%	-4.357%	-0.44	1.88	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.52	0.030%	0.057%	0.057%	-0.668%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	114.36	114.34	0.013%	0.029%	0.029%	-4.375%	-0.29	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.92	120.90	0.022%	0.023%	0.023%	-0.826%	-0.26	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.85	103.87	-0.022%	-0.148%	-0.148%	-1.602%	0.03	4.58	4.58
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.07	122.05	0.014%	-0.064%	-0.064%	-3.777%	0.21	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	120.63	0.005%	-0.088%	-0.088%	-3.031%	0.42	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.28	137.25	0.016%	-0.085%	-0.085%	-4.113%	0.64	6.57	6.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.24	101.24	0.001%	-0.051%	-0.051%	-1.720%	0.87	8.48	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.23	113.26	-0.026%	-0.562%	-0.562%	-3.186%	1.31	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.63	99.63	-0.008%	-0.638%	-0.638%	-6.773%	1.74	16.93	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.90	101.92	-0.026%	-0.516%	-0.516%	-6.773%	1.95	21.33	20.93