

Irish Stock Exchange Daily Bond Index Report

Monday 24 July, 2017

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Bond Indices Performance

Index	Close Value 24-Jul-2017	Previous Close Value 21-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.24	116.23	0.013%	0.14%	0.14%	-2.17%	16.24%	6.09	6.04	0.86
All Bond Index (Return)	202.18	202.10	0.039%	0.35%	0.35%	-0.26%	102.18%	6.09	6.04	0.86
Under 3 Bond Index (Clean)	86.99	86.99	0.000%	-0.20%	-0.20%	-2.91%	-13.01%	1.72	1.73	-0.39
Under 3 Bond Index (Return)	143.09	143.04	0.036%	0.09%	0.09%	-0.43%	43.09%	1.72	1.73	-0.39
Under 5 Bond Index (Clean)	100.24	100.23	0.008%	-0.15%	-0.15%	-2.74%	0.24%	2.25	2.26	-0.29
Under 5 Bond Index (Return)	168.64	168.57	0.040%	0.11%	0.11%	-0.46%	68.64%	2.25	2.26	-0.29
Under 10 Bond Index (Clean)	111.71	111.70	0.009%	0.03%	0.03%	-2.25%	11.71%	4.07	4.06	0.26
Under 10 Bond Index (Return)	190.07	189.99	0.037%	0.26%	0.26%	-0.26%	90.07%	4.07	4.06	0.26
5 Plus Bond Index (Clean)	130.69	130.67	0.018%	0.41%	0.41%	-1.48%	30.69%	9.70	9.59	1.11
5 Plus Bond Index (Return)	228.97	228.89	0.038%	0.57%	0.57%	0.11%	128.97%	9.70	9.59	1.11
10 Plus Bond Index (Clean)	138.50	138.46	0.033%	0.65%	0.65%	-2.39%	38.50%	15.78	15.53	1.61
10 Plus Bond Index (Return)	252.66	252.54	0.049%	0.78%	0.78%	-0.89%	152.66%	15.78	15.53	1.61

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	101.39	4.20	279	105.60	0.00	6,227	6,314	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.09	3.44	279	109.53	0.00	8,835	9,373	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.29	0.43	36	109.72	0.00	7,398	8,085	8117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.11	4.51	279	118.62	0.00	6,461	7,373	7664
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.29	1.20	97	114.48	0.00	10,966	12,423	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.24	3.82	279	121.06	0.00	8,058	9,447	9755
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.89	0.29	131	104.18	0.00	6,828	7,093	7113
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.11	1.35	126	122.45	0.00	6,308	7,640	7725
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.03	1.19	128	121.22	0.00	8,031	9,639	9735
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.07	1.97	133	138.04	0.00	11,490	15,635	15862
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.80	0.19	70	101.99	0.00	9,965	10,144	10164
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.84	0.46	70	114.30	0.00	9,007	10,253	10295
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.63	0.33	70	100.95	0.00	4,000	4,025	4038
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.98	0.86	156	103.83	0.00	7,219	7,434	7496

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jul-2017	Previous Index Price 21-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	101.39	101.42	-0.030%	-0.385%	-0.385%	-3.288%	-0.52	0.23	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.09	106.10	-0.014%	-0.282%	-0.282%	-2.802%	-0.42	1.19	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.29	109.28	0.009%	-0.060%	-0.060%	-2.702%	-0.47	1.86	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.11	114.10	0.007%	-0.226%	-0.226%	-3.440%	-0.39	2.08	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	113.29	113.27	0.016%	-0.123%	-0.123%	-2.705%	-0.34	2.61	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.24	117.22	0.021%	-0.136%	-0.136%	-3.050%	-0.30	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.85	0.041%	0.116%	0.116%	-0.968%	-0.04	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.11	121.08	0.021%	0.040%	0.040%	-2.189%	0.15	5.17	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.03	120.01	0.017%	0.210%	0.210%	-1.404%	0.35	6.06	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.07	136.07	0.004%	0.217%	0.217%	-1.994%	0.56	6.55	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.80	101.80	0.005%	0.630%	0.630%	-0.568%	0.79	8.46	8.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.84	113.86	-0.014%	0.241%	0.241%	-1.393%	1.23	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.63	100.63	0.002%	0.576%	0.576%	-	1.66	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.98	102.86	0.115%	1.256%	1.256%	-4.266%	1.86	21.38	20.99

Return Price Performance			Index Price 24-Jul-2017	Previous Index Price 21-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	105.58	0.014%	-0.028%	-0.028%	-0.324%	-0.52	0.23	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.51	0.020%	-0.004%	-0.004%	-0.471%	-0.42	1.19	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.68	0.042%	0.204%	0.204%	-4.318%	-0.47	1.86	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.56	0.048%	0.110%	0.110%	-0.616%	-0.39	2.08	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.43	0.048%	0.136%	0.136%	-4.272%	-0.34	2.61	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.06	121.00	0.055%	0.140%	0.140%	-0.710%	-0.30	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.18	104.13	0.047%	0.165%	0.165%	-1.293%	-0.04	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.45	122.39	0.047%	0.249%	0.249%	-3.475%	0.15	5.17	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.22	121.17	0.040%	0.393%	0.393%	-2.564%	0.35	6.06	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.04	137.99	0.036%	0.473%	0.473%	-3.577%	0.56	6.55	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	101.98	0.013%	0.694%	0.694%	-0.987%	0.79	8.46	8.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	114.30	0.003%	0.379%	0.379%	-2.269%	1.23	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.95	100.94	0.016%	0.686%	0.686%	-	1.66	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.83	103.70	0.130%	1.376%	1.376%	-5.000%	1.86	21.38	20.99