

Irish Stock Exchange Daily Bond Index Report

Thursday 27 July, 2017

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Bond Indices Performance

Index	Close Value 27-Jul-2017	Previous Close Value 26-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.95	115.90	0.037%	-0.12%	-0.12%	-2.42%	15.95%	6.05	6.00	0.90
All Bond Index (Return)	201.73	201.64	0.046%	0.12%	0.12%	-0.49%	101.73%	6.05	6.00	0.90
Under 3 Bond Index (Clean)	86.97	86.97	-0.003%	-0.23%	-0.23%	-2.94%	-13.03%	1.71	1.72	-0.41
Under 3 Bond Index (Return)	143.10	143.08	0.009%	0.10%	0.10%	-0.43%	43.10%	1.71	1.72	-0.41
Under 5 Bond Index (Clean)	100.20	100.20	0.006%	-0.19%	-0.19%	-2.77%	0.20%	2.24	2.24	-0.30
Under 5 Bond Index (Return)	168.64	168.61	0.017%	0.11%	0.11%	-0.46%	68.64%	2.24	2.24	-0.30
Under 10 Bond Index (Clean)	111.57	111.53	0.040%	-0.09%	-0.09%	-2.37%	11.57%	4.05	4.04	0.28
Under 10 Bond Index (Return)	189.89	189.80	0.048%	0.16%	0.16%	-0.35%	89.89%	4.05	4.04	0.28
5 Plus Bond Index (Clean)	130.09	130.00	0.066%	-0.06%	-0.06%	-1.93%	30.09%	9.66	9.55	1.16
5 Plus Bond Index (Return)	227.97	227.81	0.072%	0.13%	0.13%	-0.32%	127.97%	9.66	9.55	1.16
10 Plus Bond Index (Clean)	137.27	137.24	0.025%	-0.24%	-0.24%	-3.26%	37.27%	15.73	15.48	1.66
10 Plus Bond Index (Return)	250.47	250.40	0.030%	-0.10%	-0.10%	-1.75%	150.47%	15.73	15.48	1.66

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	101.31	4.25	282	105.56	0.00	6,227	6,309	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	3.48	282	109.59	0.00	8,835	9,375	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.27	0.47	39	109.74	0.00	7,398	8,083	8118
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.05	4.56	282	118.61	0.00	6,461	7,369	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.25	1.23	100	114.48	0.00	10,966	12,419	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	3.86	282	121.06	0.00	8,058	9,444	9755
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.83	0.29	134	104.13	0.00	6,828	7,090	7110
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.96	1.38	129	122.34	0.00	6,308	7,631	7718
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.79	1.22	131	121.01	0.00	8,031	9,620	9718
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.74	2.01	136	137.75	0.00	11,490	15,597	15828
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.42	0.20	73	101.62	0.00	9,965	10,106	10126
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.13	0.48	73	113.61	0.00	9,007	10,189	10232
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.78	0.34	73	100.12	0.00	4,000	3,991	4005
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.67	0.87	159	102.54	0.00	7,219	7,339	7402

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jul-2017	Previous Index Price 26-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	101.31	101.37	-0.060%	-0.468%	-0.468%	-3.368%	-0.52	0.22	0.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	106.06	0.054%	-0.258%	-0.258%	-2.779%	-0.50	1.18	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.29	-0.017%	-0.080%	-0.080%	-2.721%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.05	114.08	-0.025%	-0.278%	-0.278%	-3.491%	-0.40	2.07	2.08
IE0034074488	3407448	4.5 Treas Bnd 2020	113.25	113.24	0.005%	-0.160%	-0.160%	-2.740%	-0.35	2.60	2.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.20	0.003%	-0.171%	-0.171%	-3.084%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.76	0.068%	0.063%	0.063%	-1.021%	-0.03	4.55	4.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.96	120.89	0.055%	-0.081%	-0.081%	-2.307%	0.16	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.79	119.69	0.079%	0.007%	0.007%	-1.604%	0.37	6.05	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.74	135.62	0.084%	-0.030%	-0.030%	-2.236%	0.59	6.54	6.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.42	101.29	0.122%	0.248%	0.248%	-0.945%	0.83	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.13	113.04	0.079%	-0.385%	-0.385%	-2.009%	1.28	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.78	99.71	0.070%	-0.274%	-0.274%	-2.009%	1.71	16.91	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.67	101.74	-0.075%	-0.036%	-0.036%	-5.488%	1.92	21.32	20.92

Return Price Performance			Index Price 27-Jul-2017	Previous Index Price 26-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	105.56	105.60	-0.044%	-0.065%	-0.065%	-0.361%	-0.52	0.22	0.22
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.52	0.064%	0.053%	0.053%	-0.414%	-0.50	1.18	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.75	-0.006%	0.217%	0.217%	-4.305%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.61	118.62	-0.010%	0.100%	0.100%	-0.626%	-0.40	2.07	2.08
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.46	0.016%	0.133%	0.133%	-4.275%	-0.35	2.60	2.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.06	121.05	0.015%	0.140%	0.140%	-0.710%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.13	104.06	0.070%	0.119%	0.119%	-1.339%	-0.03	4.55	4.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.34	122.26	0.062%	0.156%	0.156%	-3.565%	0.16	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.01	120.90	0.086%	0.214%	0.214%	-2.738%	0.37	6.05	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.75	137.62	0.094%	0.261%	0.261%	-3.781%	0.59	6.54	6.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.62	101.49	0.125%	0.321%	0.321%	-1.354%	0.83	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.61	113.52	0.085%	-0.227%	-0.227%	-2.860%	1.28	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.12	100.04	0.075%	-0.148%	-0.148%	-2.860%	1.71	16.91	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.54	102.61	-0.069%	0.108%	0.108%	-6.188%	1.92	21.32	20.92