

Irish Stock Exchange Daily Bond Index Report

Thursday 1 June, 2017

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Bond Indices Performance

Index	Close Value 01-Jun-2017	Previous Close Value 31-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.65	117.06	-0.346%	-0.35%	0.38%	-1.82%	16.65%	6.07	6.02	0.84
All Bond Index (Return)	201.94	202.61	-0.333%	-0.33%	0.93%	-0.38%	101.94%	6.07	6.02	0.84
Under 3 Bond Index (Clean)	87.65	87.74	-0.104%	-0.10%	-0.59%	-2.18%	-12.36%	1.86	1.86	-0.43
Under 3 Bond Index (Return)	143.24	143.37	-0.090%	-0.09%	0.15%	-0.33%	43.24%	1.86	1.86	-0.43
Under 5 Bond Index (Clean)	100.97	101.08	-0.117%	-0.12%	-0.40%	-2.03%	0.97%	2.36	2.37	-0.35
Under 5 Bond Index (Return)	168.88	169.06	-0.104%	-0.10%	0.27%	-0.32%	68.88%	2.36	2.37	-0.35
Under 10 Bond Index (Clean)	112.42	112.67	-0.217%	-0.22%	0.10%	-1.63%	12.42%	4.15	4.14	0.21
Under 10 Bond Index (Return)	190.30	190.69	-0.203%	-0.20%	0.69%	-0.13%	90.30%	4.15	4.14	0.21
5 Plus Bond Index (Clean)	130.67	131.42	-0.565%	-0.56%	1.15%	-1.49%	30.67%	9.68	9.58	1.12
5 Plus Bond Index (Return)	228.09	229.37	-0.555%	-0.56%	1.60%	-0.27%	128.09%	9.68	9.58	1.12
10 Plus Bond Index (Clean)	137.09	138.45	-0.981%	-0.98%	1.81%	-3.39%	37.09%	15.68	15.42	1.66
10 Plus Bond Index (Return)	249.38	251.83	-0.973%	-0.97%	2.15%	-2.18%	149.38%	15.68	15.42	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	102.26	3.41	226	105.66	0.00	6,227	6,368	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.80	2.79	226	109.59	0.00	8,948	9,557	9806
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.99	4.20	348	114.19	0.00	7,468	8,214	8527
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.16	3.65	226	118.81	0.00	6,461	7,440	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.12	0.54	44	114.66	0.00	11,266	12,857	12918
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.21	3.10	226	121.31	0.00	8,078	9,548	9799
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.37	0.17	78	104.54	0.00	6,328	6,604	6615
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.19	0.78	73	122.97	0.00	6,308	7,708	7758
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.67	0.70	75	121.36	0.00	8,031	9,691	9747
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.88	1.18	80	138.06	0.00	11,390	15,591	15726
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.79	0.05	17	101.83	0.00	9,160	9,324	9328
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.42	0.11	17	113.53	0.00	9,007	10,215	10225
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.82	0.08	17	99.90	0.00	4,000	3,993	3996
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.85	0.56	103	101.41	0.00	6,549	6,604	6641

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jun-2017	Previous Index Price 31-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.26	102.30	-0.043%	-0.043%	-0.973%	-2.464%	-0.57	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.80	106.91	-0.101%	-0.101%	-0.692%	-2.146%	-0.44	1.33	1.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.99	110.12	-0.117%	-0.117%	-0.499%	-2.078%	-0.47	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.16	115.29	-0.112%	-0.112%	-0.678%	-2.550%	-0.45	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.12	114.26	-0.123%	-0.123%	-0.260%	-1.988%	-0.39	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.21	118.36	-0.128%	-0.128%	-0.252%	-2.249%	-0.36	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.37	104.57	-0.187%	-0.187%	0.547%	-0.507%	-0.11	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.19	122.49	-0.242%	-0.242%	0.495%	-1.311%	0.06	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.67	121.03	-0.303%	-0.303%	0.673%	-0.881%	0.32	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.88	137.39	-0.371%	-0.371%	0.652%	-1.416%	0.54	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.79	102.29	-0.492%	-0.492%	1.563%	-0.584%	0.79	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.42	114.23	-0.707%	-0.707%	1.496%	-1.761%	1.27	11.39	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.82	101.05	-1.218%	-1.218%	2.269%		1.71	17.06	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.85	102.13	-1.258%	-1.258%	2.030%	-6.247%	1.96	21.45	21.03

Return Price Performance			Index Price 01-Jun-2017	Previous Index Price 31-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.66	105.69	-0.027%	-0.027%	-0.067%	-0.262%	-0.57	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.69	-0.088%	-0.088%	0.018%	-0.414%	-0.44	1.33	1.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.19	114.30	-0.102%	-0.102%	0.171%	-0.427%	-0.47	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.81	118.93	-0.095%	-0.095%	0.182%	-0.453%	-0.45	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.66	114.79	-0.112%	-0.112%	-3.398%	-4.122%	-0.39	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.31	121.44	-0.113%	-0.113%	0.455%	-0.512%	-0.36	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.54	104.74	-0.185%	-0.185%	0.678%	-0.945%	-0.11	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.97	123.26	-0.231%	-0.231%	1.039%	-3.065%	0.06	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.36	121.72	-0.293%	-0.293%	1.154%	-2.449%	0.32	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.06	138.56	-0.357%	-0.357%	1.325%	-3.564%	0.54	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.83	102.33	-0.489%	-0.489%	0.728%	-1.144%	0.79	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.53	114.33	-0.701%	-0.701%	-0.281%	-2.930%	1.27	11.39	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.90	101.13	-1.213%	-1.213%	1.966%		1.71	17.06	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.41	102.69	-1.246%	-1.246%	2.367%	-7.216%	1.96	21.45	21.03