

Irish Stock Exchange Daily Bond Index Report

Tuesday 6 June, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 06-Jun-2017	Previous Close Value 02-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.97	116.84	0.108%	-0.07%	0.66%	-1.56%	16.97%	6.07	6.03	0.79
All Bond Index (Return)	202.57	202.29	0.142%	-0.02%	1.25%	-0.07%	102.57%	6.07	6.03	0.79
Under 3 Bond Index (Clean)	87.67	87.67	0.007%	-0.07%	-0.56%	-2.15%	-12.33%	1.85	1.86	-0.47
Under 3 Bond Index (Return)	143.36	143.29	0.054%	0.00%	0.24%	-0.24%	43.36%	1.85	1.86	-0.47
Under 5 Bond Index (Clean)	101.02	101.00	0.026%	-0.06%	-0.34%	-1.97%	1.02%	2.35	2.36	-0.39
Under 5 Bond Index (Return)	169.07	168.95	0.067%	0.00%	0.38%	-0.21%	69.07%	2.35	2.36	-0.39
Under 10 Bond Index (Clean)	112.62	112.54	0.070%	-0.04%	0.28%	-1.45%	12.62%	4.14	4.14	0.16
Under 10 Bond Index (Return)	190.73	190.52	0.107%	0.02%	0.92%	0.09%	90.73%	4.14	4.14	0.16
5 Plus Bond Index (Clean)	131.30	131.06	0.187%	-0.09%	1.64%	-1.02%	31.30%	9.69	9.59	1.07
5 Plus Bond Index (Return)	229.26	228.77	0.214%	-0.05%	2.12%	0.24%	129.26%	9.69	9.59	1.07
10 Plus Bond Index (Clean)	138.09	137.68	0.295%	-0.26%	2.56%	-2.69%	38.09%	15.69	15.44	1.62
10 Plus Bond Index (Return)	251.26	250.47	0.316%	-0.22%	2.92%	-1.44%	151.26%	15.69	15.44	1.62

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	102.21	3.48	231	105.69	0.00	6,227	6,365	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.79	2.85	231	109.64	0.00	8,948	9,556	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.03	4.26	353	114.28	0.00	7,468	8,216	8534
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.18	3.73	231	118.91	0.00	6,461	7,442	7683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.24	0.60	49	114.84	0.00	11,266	12,870	12939
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.28	3.16	231	121.45	0.00	8,078	9,554	9810
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.61	0.18	83	104.79	0.00	6,328	6,620	6631
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.44	0.83	78	123.28	0.00	6,308	7,724	7777
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.02	0.75	80	121.77	0.00	8,031	9,719	9779
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.35	1.26	85	138.60	0.00	11,390	15,644	15787
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.36	0.06	22	102.42	0.00	9,160	9,377	9382
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.11	0.15	22	114.26	0.00	9,007	10,278	10291
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.69	0.10	22	100.79	0.00	4,000	4,028	4032
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.69	0.59	108	102.28	0.00	6,549	6,659	6698

Irish Stock Exchange Daily Bond Index Report

Tuesday 6 June, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance			Index Price 06-Jun-2017	Previous Index Price 02-Jun-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.21	102.24	-0.027%	-0.089%	-1.019%	-2.509%	-0.58	0.36	0.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.79	106.80	-0.010%	-0.113%	-0.704%	-2.158%	-0.46	1.32	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.03	110.01	0.011%	-0.086%	-0.469%	-2.048%	-0.51	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.18	115.17	0.010%	-0.095%	-0.662%	-2.534%	-0.48	2.21	2.22
IE0034074488	3407448	4.5 Treas Bnd 2020	114.24	114.20	0.032%	-0.018%	-0.155%	-1.885%	-0.44	2.74	2.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.28	118.24	0.034%	-0.067%	-0.192%	-2.190%	-0.39	3.11	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.61	104.47	0.141%	0.041%	0.777%	-0.279%	-0.16	4.69	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.44	122.33	0.089%	-0.038%	0.701%	-1.109%	0.02	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.02	120.86	0.132%	-0.010%	0.969%	-0.590%	0.27	6.19	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.35	137.19	0.117%	-0.031%	0.996%	-1.079%	0.49	6.69	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.36	102.16	0.200%	0.074%	2.140%	-0.019%	0.73	8.59	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.11	113.77	0.299%	-0.099%	2.118%	-1.159%	1.21	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.69	100.32	0.371%	-0.358%	3.160%		1.66	17.07	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.69	101.44	0.243%	-0.438%	2.877%	-5.468%	1.92	21.47	21.06

Return Price Performance			Index Price 06-Jun-2017	Previous Index Price 02-Jun-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.69	105.66	0.030%	0.000%	-0.040%	-0.235%	-0.58	0.36	0.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.60	0.035%	-0.043%	0.063%	-0.370%	-0.46	1.32	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.22	0.053%	-0.020%	0.254%	-0.345%	-0.51	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.91	118.84	0.064%	-0.011%	0.266%	-0.369%	-0.48	2.21	2.22
IE0034074488	3407448	4.5 Treas Bnd 2020	114.84	114.76	0.075%	0.047%	-3.244%	-3.969%	-0.44	2.74	2.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.45	121.35	0.077%	0.002%	0.571%	-0.397%	-0.39	3.11	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	104.64	0.149%	0.053%	0.919%	-0.708%	-0.16	4.69	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.28	123.12	0.123%	0.015%	1.288%	-2.826%	0.02	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.77	121.57	0.162%	0.036%	1.489%	-2.127%	0.27	6.19	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.60	138.38	0.159%	0.034%	1.722%	-3.185%	0.49	6.69	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	102.21	0.210%	0.090%	1.314%	-0.569%	0.73	8.59	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	113.89	0.322%	-0.064%	0.358%	-2.308%	1.21	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.79	100.40	0.388%	-0.331%	2.876%		1.66	17.07	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.28	102.01	0.264%	-0.403%	3.241%	-6.424%	1.92	21.47	21.06