

Irish Stock Exchange Daily Bond Index Report

Wednesday 7 June, 2017

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Bond Indices Performance

Index	Close Value 07-Jun-2017	Previous Close Value 06-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.01	116.97	0.037%	-0.04%	0.69%	-1.52%	17.01%	6.07	6.03	0.78
All Bond Index (Return)	202.66	202.57	0.045%	0.02%	1.29%	-0.03%	102.66%	6.07	6.03	0.78
Under 3 Bond Index (Clean)	87.65	87.67	-0.025%	-0.10%	-0.58%	-2.18%	-12.35%	1.84	1.85	-0.46
Under 3 Bond Index (Return)	143.35	143.36	-0.013%	-0.01%	0.22%	-0.25%	43.35%	1.84	1.85	-0.46
Under 5 Bond Index (Clean)	101.01	101.02	-0.010%	-0.07%	-0.35%	-1.98%	1.01%	2.35	2.36	-0.39
Under 5 Bond Index (Return)	169.07	169.07	0.001%	0.01%	0.38%	-0.21%	69.07%	2.35	2.36	-0.39
Under 10 Bond Index (Clean)	112.65	112.62	0.020%	-0.02%	0.29%	-1.43%	12.65%	4.14	4.13	0.16
Under 10 Bond Index (Return)	190.78	190.73	0.029%	0.05%	0.95%	0.12%	90.78%	4.14	4.13	0.16
5 Plus Bond Index (Clean)	131.41	131.30	0.081%	-0.01%	1.72%	-0.94%	31.41%	9.69	9.59	1.06
5 Plus Bond Index (Return)	229.46	229.26	0.088%	0.04%	2.21%	0.33%	129.46%	9.69	9.59	1.06
10 Plus Bond Index (Clean)	138.25	138.09	0.119%	-0.14%	2.68%	-2.57%	38.25%	15.69	15.44	1.61
10 Plus Bond Index (Return)	251.57	251.26	0.124%	-0.10%	3.05%	-1.32%	151.57%	15.69	15.44	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	102.20	3.50	232	105.69	0.00	6,227	6,364	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.78	2.86	232	109.64	0.00	8,948	9,555	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.01	4.27	354	114.28	0.00	7,468	8,215	8534
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.16	3.75	232	118.91	0.00	6,461	7,440	7682
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.18	0.62	50	114.80	0.00	11,266	12,864	12934
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.29	3.18	232	121.47	0.00	8,078	9,555	9811
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.68	0.18	84	104.87	0.00	6,328	6,624	6636
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.52	0.84	79	123.36	0.00	6,308	7,729	7782
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.14	0.76	81	121.89	0.00	8,031	9,729	9789
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.39	1.27	86	138.66	0.00	11,390	15,649	15794
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.45	0.06	23	102.51	0.00	9,160	9,384	9390
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.26	0.15	23	114.41	0.00	9,007	10,291	10304
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.68	0.11	23	100.78	0.00	4,000	4,027	4031
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.88	0.60	109	102.47	0.00	6,549	6,672	6711

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Bond Index Constituent

Clean Price Performance			Index Price 07-Jun-2017	Previous Index Price 06-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	102.20	102.21	-0.015%	-0.104%	-1.033%	-2.523%	-0.58	0.36	0.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.78	106.79	-0.009%	-0.123%	-0.713%	-2.167%	-0.46	1.32	1.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.01	110.03	-0.015%	-0.101%	-0.483%	-2.062%	-0.51	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.16	115.18	-0.022%	-0.117%	-0.683%	-2.556%	-0.47	2.21	2.22
IE0034074488	3407448	4.5 Treas Bnd 2020	114.18	114.24	-0.049%	-0.067%	-0.204%	-1.933%	-0.42	2.74	2.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.29	118.28	0.005%	-0.062%	-0.186%	-2.185%	-0.40	3.11	3.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.68	104.61	0.067%	0.108%	0.845%	-0.213%	-0.18	4.69	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.52	122.44	0.063%	0.025%	0.764%	-1.047%	0.00	5.30	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.14	121.02	0.098%	0.088%	1.068%	-0.493%	0.25	6.19	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.35	0.031%	0.000%	1.027%	-1.049%	0.48	6.68	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.36	0.079%	0.153%	2.221%	0.061%	0.72	8.59	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	114.11	0.129%	0.030%	2.250%	-1.032%	1.20	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.68	100.69	-0.016%	-0.374%	3.143%		1.66	17.06	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.88	101.69	0.186%	-0.253%	3.069%	-5.292%	1.91	21.47	21.07

Return Price Performance			Index Price 07-Jun-2017	Previous Index Price 06-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	105.69	0.000%	0.000%	-0.040%	-0.235%	-0.58	0.36	0.36
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.64	0.002%	-0.041%	0.065%	-0.368%	-0.46	1.32	1.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.28	-0.004%	-0.024%	0.250%	-0.349%	-0.51	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.91	118.91	-0.008%	-0.018%	0.259%	-0.377%	-0.47	2.21	2.22
IE0034074488	3407448	4.5 Treas Bnd 2020	114.80	114.84	-0.038%	0.009%	-3.282%	-4.006%	-0.42	2.74	2.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.47	121.45	0.016%	0.019%	0.588%	-0.381%	-0.40	3.11	3.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.87	104.79	0.069%	0.122%	0.988%	-0.640%	-0.18	4.69	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.36	123.28	0.071%	0.086%	1.360%	-2.757%	0.00	5.30	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.89	121.77	0.105%	0.141%	1.595%	-2.024%	0.25	6.19	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.66	138.60	0.040%	0.074%	1.764%	-3.146%	0.48	6.68	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.42	0.082%	0.172%	1.397%	-0.487%	0.72	8.59	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.41	114.26	0.134%	0.070%	0.493%	-2.177%	1.20	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.78	100.79	-0.011%	-0.342%	2.865%		1.66	17.06	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.47	102.28	0.190%	-0.214%	3.437%	-6.246%	1.91	21.47	21.07