

Irish Stock Exchange Daily Bond Index Report

Thursday 8 June, 2017

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Bond Indices Performance

Index	Close Value 08-Jun-2017	Previous Close Value 07-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.18	117.01	0.148%	0.11%	0.84%	-1.37%	17.18%	6.08	6.04	0.76
All Bond Index (Return)	202.98	202.66	0.155%	0.18%	1.45%	0.13%	102.98%	6.08	6.04	0.76
Under 3 Bond Index (Clean)	87.63	87.65	-0.027%	-0.13%	-0.61%	-2.20%	-12.38%	1.84	1.84	-0.47
Under 3 Bond Index (Return)	143.32	143.35	-0.015%	-0.03%	0.21%	-0.27%	43.32%	1.84	1.84	-0.47
Under 5 Bond Index (Clean)	100.99	101.01	-0.021%	-0.09%	-0.37%	-2.00%	0.99%	2.34	2.35	-0.39
Under 5 Bond Index (Return)	169.05	169.07	-0.009%	0.00%	0.37%	-0.22%	69.05%	2.34	2.35	-0.39
Under 10 Bond Index (Clean)	112.70	112.65	0.045%	0.03%	0.34%	-1.39%	12.70%	4.14	4.13	0.14
Under 10 Bond Index (Return)	190.88	190.78	0.054%	0.10%	1.00%	0.17%	90.88%	4.14	4.13	0.14
5 Plus Bond Index (Clean)	131.82	131.41	0.310%	0.30%	2.04%	-0.63%	31.82%	9.70	9.60	1.03
5 Plus Bond Index (Return)	230.19	229.46	0.315%	0.36%	2.53%	0.64%	130.19%	9.70	9.60	1.03
10 Plus Bond Index (Clean)	139.16	138.25	0.653%	0.51%	3.35%	-1.93%	39.16%	15.71	15.46	1.57
10 Plus Bond Index (Return)	253.23	251.57	0.657%	0.56%	3.73%	-0.67%	153.23%	15.71	15.46	1.57

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	102.16	3.51	233	105.67	0.00	6,227	6,361	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.76	2.87	233	109.63	0.00	8,948	9,553	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.97	4.28	355	114.25	0.00	7,468	8,212	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.11	3.77	233	118.88	0.00	6,461	7,437	7681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.16	0.63	51	114.79	0.00	11,266	12,862	12933
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.25	3.19	233	121.45	0.00	8,078	9,552	9810
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.72	0.19	85	104.90	0.00	6,328	6,626	6638
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.58	0.86	80	123.43	0.00	6,308	7,733	7786
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.30	0.76	82	122.06	0.00	8,031	9,741	9803
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.57	1.29	87	138.86	0.00	11,390	15,670	15816
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.69	0.07	24	102.76	0.00	9,860	9,406	9412
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.75	0.16	24	114.91	0.00	9,007	10,335	10349
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.44	0.11	24	101.55	0.00	4,000	4,057	4062
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.83	0.60	110	103.43	0.00	6,849	6,734	6774

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Bond Index Constituent

Clean Price Performance			Index Price 08-Jun-2017	Previous Index Price 07-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	102.16	102.20	-0.038%	-0.142%	-1.071%	-2.560%	-0.61	0.35	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.76	106.78	-0.019%	-0.141%	-0.732%	-2.185%	-0.48	1.31	1.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.97	110.01	-0.036%	-0.137%	-0.519%	-2.097%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.11	115.16	-0.036%	-0.153%	-0.718%	-2.590%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.16	114.18	-0.018%	-0.085%	-0.222%	-1.951%	-0.43	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.25	118.29	-0.029%	-0.090%	-0.215%	-2.213%	-0.40	3.10	3.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.72	104.68	0.033%	0.142%	0.879%	-0.179%	-0.19	4.68	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.58	122.52	0.046%	0.071%	0.810%	-1.001%	-0.01	5.30	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.30	121.14	0.130%	0.218%	1.200%	-0.363%	0.22	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.57	137.39	0.132%	0.132%	1.161%	-0.918%	0.46	6.68	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.45	0.239%	0.393%	2.466%	0.300%	0.69	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.75	114.26	0.431%	0.460%	2.690%	-0.605%	1.16	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.44	100.68	0.754%	0.377%	3.921%		1.62	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.83	101.88	0.934%	0.680%	4.032%	-4.407%	1.87	21.50	21.10

Return Price Performance			Index Price 08-Jun-2017	Previous Index Price 07-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	105.67	105.69	-0.023%	-0.023%	-0.062%	-0.258%	-0.61	0.35	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.64	-0.006%	-0.047%	0.058%	-0.374%	-0.48	1.31	1.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.25	114.28	-0.025%	-0.048%	0.225%	-0.373%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.91	-0.021%	-0.040%	0.238%	-0.398%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.80	-0.007%	0.002%	-3.288%	-4.013%	-0.43	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.45	121.47	-0.016%	0.002%	0.571%	-0.397%	-0.40	3.10	3.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.90	104.87	0.035%	0.158%	1.024%	-0.605%	-0.19	4.68	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.43	123.36	0.054%	0.140%	1.415%	-2.704%	-0.01	5.30	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.06	121.89	0.137%	0.279%	1.734%	-1.890%	0.22	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.86	138.66	0.142%	0.217%	1.908%	-3.008%	0.46	6.68	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.76	102.51	0.242%	0.414%	1.642%	-0.247%	0.69	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.91	114.41	0.436%	0.506%	0.931%	-1.750%	1.16	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.55	100.78	0.758%	0.413%	3.645%		1.62	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.43	102.47	0.935%	0.719%	4.404%	-5.370%	1.87	21.50	21.10