

Irish Stock Exchange Daily Bond Index Report

Tuesday 13 June, 2017

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Bond Indices Performance

Index	Close Value 13-Jun-2017	Previous Close Value 12-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.27	117.42	-0.129%	0.18%	0.91%	-1.30%	17.27%	6.14	6.10	0.76
All Bond Index (Return)	203.21	203.45	-0.119%	0.29%	1.57%	0.24%	103.21%	6.14	6.10	0.76
Under 3 Bond Index (Clean)	87.57	87.61	-0.051%	-0.19%	-0.67%	-2.27%	-12.43%	1.83	1.84	-0.45
Under 3 Bond Index (Return)	143.32	143.37	-0.039%	-0.03%	0.20%	-0.27%	43.32%	1.83	1.84	-0.45
Under 5 Bond Index (Clean)	100.94	101.00	-0.061%	-0.14%	-0.43%	-2.05%	0.94%	2.33	2.34	-0.39
Under 5 Bond Index (Return)	169.06	169.14	-0.050%	0.00%	0.37%	-0.21%	69.06%	2.33	2.34	-0.39
Under 10 Bond Index (Clean)	112.69	112.82	-0.123%	0.02%	0.33%	-1.40%	12.69%	4.16	4.16	0.14
Under 10 Bond Index (Return)	190.95	191.17	-0.112%	0.14%	1.04%	0.21%	90.95%	4.16	4.16	0.14
5 Plus Bond Index (Clean)	132.06	132.32	-0.193%	0.49%	2.23%	-0.45%	32.06%	9.76	9.66	1.02
5 Plus Bond Index (Return)	230.69	231.12	-0.186%	0.58%	2.75%	0.87%	130.69%	9.76	9.66	1.02
10 Plus Bond Index (Clean)	139.81	140.03	-0.163%	0.98%	3.83%	-1.48%	39.81%	15.81	15.57	1.54
10 Plus Bond Index (Return)	254.47	254.87	-0.157%	1.05%	4.24%	-0.18%	154.47%	15.81	15.57	1.54

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	102.11	3.59	238	105.69	0.00	6,227	6,358	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.72	2.93	238	109.65	0.00	8,948	9,549	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.89	4.34	360	114.23	0.00	7,468	8,206	8530
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.01	3.85	238	118.86	0.00	6,461	7,431	7679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.09	0.69	56	114.78	0.00	11,266	12,853	12931
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.22	3.26	238	121.48	0.00	8,078	9,549	9813
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.73	0.20	90	104.92	0.00	6,328	6,627	6639
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.60	0.91	85	123.51	0.00	6,308	7,734	7792
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.34	0.81	87	122.15	0.00	8,031	9,744	9809
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.67	1.36	92	139.03	0.00	11,390	15,681	15836
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.73	0.08	29	102.81	0.00	9,965	10,237	10245
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.15	0.19	29	115.34	0.00	9,007	10,371	10388
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.88	0.14	29	102.02	0.00	4,000	4,075	4081
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.50	0.63	115	104.13	0.00	6,894	7,135	7178

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jun-2017	Previous Index Price 12-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	102.11	102.14	-0.026%	-0.189%	-1.118%	-2.606%	-0.62	0.34	0.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.72	106.74	-0.026%	-0.183%	-0.774%	-2.226%	-0.47	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.89	109.95	-0.055%	-0.213%	-0.595%	-2.172%	-0.49	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.01	115.09	-0.066%	-0.244%	-0.809%	-2.679%	-0.46	2.19	2.20
IE0034074488	3407448	4.5 Treas Bnd 2020	114.09	114.17	-0.074%	-0.151%	-0.288%	-2.017%	-0.42	2.72	2.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.22	118.30	-0.063%	-0.119%	-0.244%	-2.241%	-0.40	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.73	104.85	-0.121%	0.149%	0.886%	-0.172%	-0.19	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.60	122.78	-0.147%	0.093%	0.832%	-0.980%	-0.02	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.34	121.55	-0.177%	0.250%	1.232%	-0.331%	0.22	6.18	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.67	137.95	-0.203%	0.207%	1.237%	-0.843%	0.44	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	103.03	-0.295%	0.428%	2.502%	0.335%	0.68	8.57	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	115.36	-0.184%	0.812%	3.049%	-0.258%	1.13	11.37	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.88	102.13	-0.245%	0.820%	4.380%		1.59	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.50	103.58	-0.085%	1.334%	4.708%	-3.786%	1.84	21.51	21.13

Return Price Performance			Index Price 13-Jun-2017	Previous Index Price 12-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	105.71	-0.011%	0.003%	-0.037%	-0.232%	-0.62	0.34	0.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.67	-0.015%	-0.033%	0.073%	-0.360%	-0.47	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.27	-0.042%	-0.068%	0.205%	-0.393%	-0.49	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.92	-0.050%	-0.060%	0.218%	-0.418%	-0.46	2.19	2.20
IE0034074488	3407448	4.5 Treas Bnd 2020	114.78	114.85	-0.063%	-0.011%	-3.301%	-4.025%	-0.42	2.72	2.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.48	121.54	-0.051%	0.030%	0.600%	-0.369%	-0.40	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	105.05	-0.119%	0.176%	1.042%	-0.587%	-0.19	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.51	123.68	-0.138%	0.205%	1.481%	-2.641%	-0.02	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.15	122.35	-0.168%	0.348%	1.805%	-1.821%	0.22	6.18	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.03	139.30	-0.190%	0.344%	2.038%	-2.885%	0.44	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.81	103.11	-0.293%	0.462%	1.690%	-0.199%	0.68	8.57	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.34	115.55	-0.177%	0.886%	1.312%	-1.379%	1.13	11.37	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.02	102.26	-0.240%	0.879%	4.126%		1.59	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.13	104.21	-0.080%	1.395%	5.106%	-4.734%	1.84	21.51	21.13