

Irish Stock Exchange Daily Bond Index Report

Friday 16 June, 2017

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Bond Indices Performance

Index	Close Value 16-Jun-2017	Previous Close Value 15-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.17	117.10	0.061%	0.10%	0.83%	-1.38%	17.17%	6.15	6.10	0.76
All Bond Index (Return)	203.10	202.96	0.068%	0.24%	1.51%	0.19%	103.10%	6.15	6.10	0.76
Under 3 Bond Index (Clean)	87.47	87.46	0.003%	-0.31%	-0.79%	-2.38%	-12.53%	1.83	1.83	-0.43
Under 3 Bond Index (Return)	143.21	143.18	0.015%	-0.11%	0.13%	-0.35%	43.21%	1.83	1.83	-0.43
Under 5 Bond Index (Clean)	100.82	100.80	0.020%	-0.27%	-0.55%	-2.18%	0.82%	2.33	2.34	-0.36
Under 5 Bond Index (Return)	168.91	168.86	0.030%	-0.09%	0.28%	-0.30%	68.91%	2.33	2.34	-0.36
Under 10 Bond Index (Clean)	112.58	112.51	0.062%	-0.08%	0.23%	-1.49%	12.58%	4.17	4.16	0.16
Under 10 Bond Index (Return)	190.83	190.69	0.071%	0.07%	0.97%	0.14%	90.83%	4.17	4.16	0.16
5 Plus Bond Index (Clean)	132.01	131.88	0.099%	0.45%	2.18%	-0.49%	32.01%	9.74	9.65	1.02
5 Plus Bond Index (Return)	230.64	230.40	0.105%	0.56%	2.73%	0.85%	130.64%	9.74	9.65	1.02
10 Plus Bond Index (Clean)	139.80	139.73	0.052%	0.98%	3.83%	-1.48%	39.80%	15.81	15.57	1.54
10 Plus Bond Index (Return)	254.50	254.36	0.057%	1.06%	4.25%	-0.17%	154.50%	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	102.03	3.63	241	105.66	0.00	6,227	6,354	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.63	2.97	241	109.60	0.00	8,835	9,421	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.70	4.38	363	114.08	0.00	7,398	8,115	8439
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.85	3.90	241	118.75	0.00	6,461	7,421	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.95	0.73	59	114.68	0.00	11,141	12,695	12776
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.03	3.30	241	121.33	0.00	8,058	9,510	9776
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.59	0.20	93	104.79	0.00	6,328	6,618	6631
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.36	0.94	88	123.30	0.00	6,308	7,719	7778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.28	0.84	90	122.11	0.00	8,031	9,740	9807
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.61	1.41	95	139.01	0.00	11,490	15,811	15973
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.75	0.09	32	102.84	0.00	9,965	10,239	10248
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	0.21	32	115.15	0.00	9,007	10,352	10371
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.62	0.15	32	101.77	0.00	4,000	4,065	4071
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.92	0.65	118	104.56	0.00	6,894	7,164	7208

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Bond Index Constituent

Clean Price Performance			Index Price 16-Jun-2017	Previous Index Price 15-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	102.03	102.04	-0.010%	-0.265%	-1.193%	-2.680%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.63	106.63	-0.001%	-0.263%	-0.853%	-2.304%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.70	109.71	-0.008%	-0.379%	-0.760%	-2.334%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.85	114.85	0.006%	-0.379%	-0.944%	-2.811%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	113.95	113.93	0.020%	-0.272%	-0.409%	-2.135%	-0.40	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.03	117.99	0.036%	-0.280%	-0.405%	-2.399%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	104.48	0.100%	0.017%	0.753%	-0.303%	-0.16	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.36	122.26	0.075%	-0.108%	0.630%	-1.178%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	121.10	0.146%	0.202%	1.183%	-0.380%	0.22	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.61	137.41	0.143%	0.159%	1.188%	-0.892%	0.44	6.65	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	102.64	0.100%	0.449%	2.522%	0.356%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	114.94	-0.001%	0.625%	2.858%	-0.443%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.62	101.72	-0.097%	0.556%	4.106%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.92	103.70	0.212%	1.746%	5.133%	-3.395%	1.82	21.52	21.13

Return Price Performance			Index Price 16-Jun-2017	Previous Index Price 15-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	105.66	105.66	0.006%	-0.027%	-0.067%	-0.262%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.59	0.010%	-0.077%	0.029%	-0.403%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.08	114.08	0.003%	-0.196%	0.077%	-0.521%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.73	0.020%	-0.150%	0.127%	-0.508%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	114.64	0.031%	-0.099%	-3.386%	-4.110%	-0.40	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.33	121.28	0.045%	-0.093%	0.475%	-0.492%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	104.68	0.102%	0.051%	0.916%	-0.711%	-0.16	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	123.19	0.083%	0.032%	1.305%	-2.809%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	121.93	0.153%	0.323%	1.779%	-1.846%	0.22	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.01	138.80	0.152%	0.328%	2.021%	-2.901%	0.44	6.65	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.73	0.103%	0.492%	1.720%	-0.170%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	115.14	0.004%	0.716%	1.142%	-1.545%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.77	101.86	-0.092%	0.629%	3.867%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.56	104.34	0.217%	1.822%	5.548%	-4.333%	1.82	21.52	21.13