

Irish Stock Exchange Daily Bond Index Report

Monday 19 June, 2017

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Bond Indices Performance

Index	Close Value 19-Jun-2017	Previous Close Value 16-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	117.17	0.007%	0.11%	0.84%	-1.38%	17.18%	6.15	6.10	0.76
All Bond Index (Return)	203.17	203.10	0.033%	0.27%	1.54%	0.22%	103.17%	6.15	6.10	0.76
Under 3 Bond Index (Clean)	87.45	87.47	-0.019%	-0.33%	-0.81%	-2.40%	-12.55%	1.82	1.83	-0.42
Under 3 Bond Index (Return)	143.23	143.21	0.017%	-0.09%	0.14%	-0.33%	43.23%	1.82	1.83	-0.42
Under 5 Bond Index (Clean)	100.80	100.82	-0.019%	-0.28%	-0.57%	-2.19%	0.80%	2.33	2.34	-0.36
Under 5 Bond Index (Return)	168.93	168.91	0.014%	-0.08%	0.30%	-0.29%	68.93%	2.33	2.34	-0.36
Under 10 Bond Index (Clean)	112.57	112.58	-0.008%	-0.09%	0.22%	-1.50%	12.57%	4.16	4.16	0.16
Under 10 Bond Index (Return)	190.86	190.83	0.020%	0.09%	0.99%	0.16%	90.86%	4.16	4.16	0.16
5 Plus Bond Index (Clean)	132.05	132.01	0.030%	0.48%	2.21%	-0.46%	32.05%	9.74	9.64	1.01
5 Plus Bond Index (Return)	230.76	230.64	0.051%	0.61%	2.79%	0.90%	130.76%	9.74	9.64	1.01
10 Plus Bond Index (Clean)	139.91	139.80	0.077%	1.06%	3.91%	-1.40%	39.91%	15.81	15.57	1.54
10 Plus Bond Index (Return)	254.74	254.50	0.092%	1.16%	4.35%	-0.08%	154.74%	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	102.02	3.68	244	105.69	0.00	6,227	6,353	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.61	3.01	244	109.62	0.00	8,835	9,419	9685
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.68	0.01	1	109.69	4.40	7,398	8,114	8440
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.83	3.94	244	118.77	0.00	6,461	7,419	7674
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.93	0.76	62	114.69	0.00	11,141	12,693	12778
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.01	3.34	244	121.35	0.00	8,058	9,508	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.58	0.21	96	104.79	0.00	6,328	6,617	6631
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.37	0.97	91	123.34	0.00	6,308	7,720	7781
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.30	0.87	93	122.17	0.00	8,031	9,742	9811
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.58	1.45	98	139.03	0.00	11,490	15,808	15975
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.78	0.10	35	102.87	0.00	9,965	10,242	10251
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.04	0.23	35	115.27	0.00	9,007	10,361	10382
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.74	0.16	35	101.90	0.00	4,000	4,070	4076
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.95	0.66	121	104.62	0.00	6,894	7,166	7212

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Bond Index Constituent

Clean Price Performance			Index Price 19-Jun-2017	Previous Index Price 16-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	102.02	102.03	-0.015%	-0.280%	-1.208%	-2.695%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.61	106.63	-0.021%	-0.283%	-0.873%	-2.324%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.68	109.70	-0.020%	-0.399%	-0.780%	-2.354%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.83	114.85	-0.023%	-0.402%	-0.966%	-2.833%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	113.93	113.95	-0.018%	-0.291%	-0.427%	-2.153%	-0.39	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.01	118.03	-0.019%	-0.299%	-0.424%	-2.417%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.58	104.59	-0.011%	0.006%	0.742%	-0.315%	-0.16	4.66	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.37	122.36	0.011%	-0.097%	0.641%	-1.168%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.30	121.28	0.020%	0.221%	1.203%	-0.360%	0.21	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.58	137.61	-0.018%	0.140%	1.169%	-0.910%	0.44	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.78	102.75	0.030%	0.479%	2.553%	0.386%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.04	114.94	0.087%	0.713%	2.948%	-0.356%	1.14	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.74	101.62	0.123%	0.680%	4.234%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.95	103.92	0.035%	1.781%	5.170%	-3.362%	1.82	21.51	21.13

Return Price Performance			Index Price 19-Jun-2017	Previous Index Price 16-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	0.028%	0.001%	-0.039%	-0.234%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.60	0.014%	-0.063%	0.043%	-0.390%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.69	114.08	-3.845%	-4.033%	-3.770%	-4.345%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.75	0.019%	-0.131%	0.146%	-0.489%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.68	0.014%	-0.085%	-3.373%	-4.096%	-0.39	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.33	0.016%	-0.077%	0.491%	-0.477%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	104.79	-0.006%	0.045%	0.910%	-0.716%	-0.16	4.66	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.34	123.30	0.036%	0.068%	1.342%	-2.774%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.17	122.11	0.043%	0.366%	1.823%	-1.805%	0.21	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.03	139.01	0.014%	0.342%	2.036%	-2.887%	0.44	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	102.84	0.038%	0.530%	1.759%	-0.132%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	115.15	0.104%	0.821%	1.247%	-1.442%	1.14	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.90	101.77	0.137%	0.766%	4.009%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.62	104.56	0.050%	1.873%	5.600%	-4.285%	1.82	21.51	21.13