

Irish Stock Exchange Daily Bond Index Report

Friday 23 June, 2017

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Bond Indices Performance

Index	Close Value 23-Jun-2017	Previous Close Value 22-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.51	117.51	-0.002%	0.39%	1.12%	-1.10%	17.51%	6.18	6.14	0.72
All Bond Index (Return)	203.80	203.79	0.007%	0.59%	1.86%	0.54%	103.80%	6.18	6.14	0.72
Under 3 Bond Index (Clean)	87.36	87.39	-0.031%	-0.43%	-0.91%	-2.50%	-12.64%	1.81	1.81	-0.41
Under 3 Bond Index (Return)	143.16	143.19	-0.019%	-0.15%	0.09%	-0.38%	43.16%	1.81	1.81	-0.41
Under 5 Bond Index (Clean)	100.72	100.75	-0.033%	-0.36%	-0.65%	-2.27%	0.72%	2.31	2.32	-0.35
Under 5 Bond Index (Return)	168.87	168.91	-0.021%	-0.11%	0.26%	-0.33%	68.87%	2.31	2.32	-0.35
Under 10 Bond Index (Clean)	112.61	112.64	-0.028%	-0.05%	0.26%	-1.47%	12.61%	4.16	4.15	0.14
Under 10 Bond Index (Return)	191.00	191.04	-0.018%	0.17%	1.06%	0.24%	91.00%	4.16	4.15	0.14
5 Plus Bond Index (Clean)	132.86	132.82	0.026%	1.10%	2.84%	0.15%	32.86%	9.77	9.68	0.95
5 Plus Bond Index (Return)	232.24	232.16	0.033%	1.25%	3.44%	1.54%	132.24%	9.77	9.68	0.95
10 Plus Bond Index (Clean)	141.95	141.78	0.120%	2.53%	5.42%	0.03%	41.95%	15.85	15.62	1.45
10 Plus Bond Index (Return)	258.50	258.17	0.125%	2.65%	5.89%	1.40%	158.50%	15.85	15.62	1.45

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	101.91	3.74	248	105.65	0.00	6,227	6,346	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.53	3.06	248	109.59	0.00	8,835	9,412	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.56	0.06	5	109.62	0.00	7,398	8,105	8110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.69	4.01	248	118.70	0.00	6,461	7,410	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.81	0.81	66	114.62	0.00	11,141	12,680	12770
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.92	3.40	248	121.32	0.00	8,058	9,502	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.62	0.22	100	104.84	0.00	6,328	6,620	6634
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.46	1.02	95	123.48	0.00	6,308	7,725	7789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.44	0.90	97	122.34	0.00	8,031	9,752	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.82	1.51	102	139.33	0.00	11,490	15,836	16010
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.19	0.11	39	103.29	0.00	9,965	10,282	10293
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.19	0.26	39	116.44	0.00	9,007	10,465	10488
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.44	0.18	39	103.62	0.00	4,000	4,138	4145
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.04	0.69	125	106.72	0.00	6,894	7,310	7357

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jun-2017	Previous Index Price 22-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	101.91	101.91	0.002%	-0.380%	-1.307%	-2.793%	-0.64	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.53	106.53	-0.004%	-0.356%	-0.946%	-2.396%	-0.46	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	109.58	-0.013%	-0.505%	-0.886%	-2.458%	-0.41	1.94	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.69	114.75	-0.051%	-0.523%	-1.087%	-2.952%	-0.41	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	113.81	113.89	-0.069%	-0.394%	-0.531%	-2.254%	-0.38	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.92	117.97	-0.042%	-0.372%	-0.496%	-2.488%	-0.37	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	104.65	-0.029%	0.046%	0.782%	-0.275%	-0.17	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	122.50	-0.031%	-0.022%	0.716%	-1.094%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	121.46	-0.021%	0.333%	1.316%	-0.249%	0.19	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.82	137.85	-0.018%	0.318%	1.349%	-0.734%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.19	103.20	-0.016%	0.877%	2.960%	0.783%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.19	116.03	0.133%	1.719%	3.976%	0.639%	1.05	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.44	103.34	0.102%	2.363%	5.977%		1.50	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.04	105.92	0.111%	3.821%	7.278%	-1.424%	1.72	21.57	21.20

Return Price Performance			Index Price 23-Jun-2017	Previous Index Price 22-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	105.65	105.63	0.016%	-0.040%	-0.079%	-0.275%	-0.64	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.58	0.008%	-0.088%	0.017%	-0.415%	-0.46	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.62	109.63	-0.002%	-4.094%	-3.831%	-4.405%	-0.41	1.94	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	118.74	-0.035%	-0.194%	0.083%	-0.552%	-0.41	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	114.69	-0.058%	-0.145%	-3.430%	-4.153%	-0.38	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.36	-0.030%	-0.103%	0.465%	-0.502%	-0.37	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.84	104.86	-0.027%	0.094%	0.959%	-0.668%	-0.17	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.48	123.50	-0.022%	0.178%	1.453%	-2.668%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.34	122.36	-0.013%	0.508%	1.967%	-1.665%	0.19	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.33	139.34	-0.007%	0.561%	2.258%	-2.675%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.29	103.31	-0.013%	0.938%	2.172%	0.274%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.44	116.28	0.138%	1.849%	2.279%	-0.438%	1.05	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.62	103.51	0.106%	2.467%	5.765%		1.50	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.72	106.60	0.116%	3.923%	7.726%	-2.359%	1.72	21.57	21.20