

Irish Stock Exchange Daily Bond Index Report

Tuesday 27 June, 2017

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Bond Indices Performance

Index	Close Value 27-Jun-2017	Previous Close Value 26-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.92	117.61	-0.586%	-0.12%	0.61%	-1.60%	16.92%	6.15	6.10	0.79
All Bond Index (Return)	202.86	204.02	-0.570%	0.12%	1.39%	0.07%	102.86%	6.15	6.10	0.79
Under 3 Bond Index (Clean)	87.26	87.36	-0.113%	-0.54%	-1.02%	-2.61%	-12.74%	1.80	1.81	-0.37
Under 3 Bond Index (Return)	143.07	143.21	-0.099%	-0.21%	0.03%	-0.45%	43.07%	1.80	1.81	-0.37
Under 5 Bond Index (Clean)	100.55	100.72	-0.168%	-0.53%	-0.81%	-2.43%	0.55%	2.31	2.31	-0.29
Under 5 Bond Index (Return)	168.67	168.93	-0.154%	-0.23%	0.14%	-0.44%	68.67%	2.31	2.31	-0.29
Under 10 Bond Index (Clean)	112.21	112.66	-0.400%	-0.41%	-0.10%	-1.81%	12.21%	4.14	4.14	0.22
Under 10 Bond Index (Return)	190.41	191.14	-0.386%	-0.15%	0.75%	-0.08%	90.41%	4.14	4.14	0.22
5 Plus Bond Index (Clean)	131.78	133.06	-0.968%	0.27%	2.01%	-0.66%	31.78%	9.74	9.64	1.03
5 Plus Bond Index (Return)	230.42	232.64	-0.955%	0.46%	2.63%	0.75%	130.42%	9.74	9.64	1.03
10 Plus Bond Index (Clean)	140.24	142.32	-1.458%	1.30%	4.16%	-1.17%	40.24%	15.80	15.56	1.52
10 Plus Bond Index (Return)	255.46	259.21	-1.447%	1.44%	4.64%	0.21%	155.46%	15.80	15.56	1.52

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	101.86	3.80	252	105.66	0.00	6,227	6,343	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.49	3.11	252	109.59	0.00	8,835	9,408	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.44	0.11	9	109.55	0.00	7,398	8,096	8104
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.51	4.07	252	118.58	0.00	6,461	7,398	7661
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.61	0.86	70	114.48	0.00	11,141	12,658	12754
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.67	3.45	252	121.12	0.00	8,058	9,481	9759
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.18	0.23	104	104.41	0.00	6,328	6,592	6607
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.89	1.06	99	122.95	0.00	6,308	7,689	7756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.75	0.94	101	121.69	0.00	8,031	9,697	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.98	1.57	106	138.54	0.00	11,490	15,739	15919
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.37	0.12	43	102.49	0.00	9,965	10,201	10213
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.13	0.28	43	115.41	0.00	9,007	10,369	10395
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.09	0.20	43	102.29	0.00	4,000	4,083	4091
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.39	0.71	129	105.09	0.00	6,894	7,196	7245

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jun-2017	Previous Index Price 26-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	101.86	101.89	-0.029%	-0.428%	-1.355%	-2.840%	-0.59	0.30	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.49	106.53	-0.040%	-0.397%	-0.986%	-2.435%	-0.45	1.26	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.44	109.55	-0.105%	-0.618%	-0.999%	-2.569%	-0.37	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.51	114.68	-0.148%	-0.677%	-1.240%	-3.102%	-0.36	2.16	2.16
IE0034074488	3407448	4.5 Treas Bnd 2020	113.61	113.83	-0.192%	-0.567%	-0.704%	-2.425%	-0.33	2.68	2.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.67	117.93	-0.227%	-0.587%	-0.711%	-2.699%	-0.31	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.18	104.65	-0.446%	-0.371%	0.362%	-0.690%	-0.09	4.63	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.89	122.53	-0.518%	-0.487%	0.248%	-1.554%	0.07	5.25	5.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	121.52	-0.634%	-0.236%	0.741%	-0.815%	0.28	6.14	6.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.98	137.99	-0.736%	-0.299%	0.725%	-1.345%	0.50	6.63	6.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.37	103.34	-0.936%	0.079%	2.145%	-0.014%	0.72	8.53	8.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.13	116.43	-1.116%	0.792%	3.029%	-0.277%	1.13	11.34	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.09	103.71	-1.562%	1.021%	4.588%		1.58	17.03	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.39	106.40	-1.888%	2.206%	5.609%	-2.958%	1.80	21.51	21.13

Return Price Performance			Index Price 27-Jun-2017	Previous Index Price 26-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	105.68	-0.014%	-0.029%	-0.069%	-0.264%	-0.59	0.30	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.63	-0.028%	-0.083%	0.023%	-0.410%	-0.45	1.26	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.65	-0.094%	-4.161%	-3.899%	-4.473%	-0.37	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.58	118.74	-0.130%	-0.290%	-0.013%	-0.648%	-0.36	2.16	2.16
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.68	-0.180%	-0.274%	-3.555%	-4.278%	-0.33	2.68	2.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.12	121.37	-0.209%	-0.268%	0.300%	-0.666%	-0.31	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.87	-0.443%	-0.314%	0.548%	-1.073%	-0.09	4.63	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.95	123.57	-0.505%	-0.250%	1.020%	-3.083%	0.07	5.25	5.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	122.45	-0.621%	-0.028%	1.424%	-2.190%	0.28	6.14	6.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.54	139.54	-0.717%	-0.009%	1.679%	-3.226%	0.50	6.63	6.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.49	103.45	-0.932%	0.151%	1.376%	-0.508%	0.72	8.53	8.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	116.71	-1.107%	0.947%	1.374%	-1.319%	1.13	11.34	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.29	103.90	-1.555%	1.144%	4.399%		1.58	17.03	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.09	107.10	-1.870%	2.338%	6.083%	-3.848%	1.80	21.51	21.13