

Irish Stock Exchange Daily Bond Index Report

Wednesday 28 June, 2017

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Bond Indices Performance

Index	Close Value 28-Jun-2017	Previous Close Value 27-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.80	116.92	-0.104%	-0.22%	0.51%	-1.70%	16.80%	6.14	6.09	0.81
All Bond Index (Return)	202.67	202.86	-0.094%	0.03%	1.30%	-0.02%	102.67%	6.14	6.09	0.81
Under 3 Bond Index (Clean)	87.25	87.26	-0.013%	-0.55%	-1.03%	-2.62%	-12.75%	1.80	1.80	-0.37
Under 3 Bond Index (Return)	143.07	143.07	-0.001%	-0.21%	0.03%	-0.45%	43.07%	1.80	1.80	-0.37
Under 5 Bond Index (Clean)	100.53	100.55	-0.018%	-0.54%	-0.83%	-2.45%	0.53%	2.30	2.31	-0.29
Under 5 Bond Index (Return)	168.66	168.67	-0.007%	-0.24%	0.14%	-0.45%	68.66%	2.30	2.31	-0.29
Under 10 Bond Index (Clean)	112.12	112.21	-0.082%	-0.49%	-0.18%	-1.90%	12.12%	4.14	4.13	0.23
Under 10 Bond Index (Return)	190.27	190.41	-0.071%	-0.22%	0.68%	-0.15%	90.27%	4.14	4.13	0.23
5 Plus Bond Index (Clean)	131.53	131.78	-0.184%	0.09%	1.82%	-0.85%	31.53%	9.73	9.63	1.05
5 Plus Bond Index (Return)	230.02	230.42	-0.176%	0.28%	2.45%	0.57%	130.02%	9.73	9.63	1.05
10 Plus Bond Index (Clean)	139.95	140.24	-0.209%	1.09%	3.94%	-1.37%	39.95%	15.79	15.55	1.54
10 Plus Bond Index (Return)	254.94	255.46	-0.204%	1.23%	4.43%	0.00%	154.94%	15.79	15.55	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	101.84	3.81	253	105.65	0.00	6,227	6,342	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.46	3.12	253	109.58	0.00	8,835	9,406	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.43	0.12	10	109.55	0.00	7,398	8,095	8104
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.51	4.09	253	118.60	0.00	6,461	7,398	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.60	0.88	71	114.48	0.00	11,141	12,657	12754
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.65	3.47	253	121.12	0.00	8,058	9,480	9759
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.12	0.23	105	104.35	0.00	6,328	6,589	6603
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.81	1.07	100	122.88	0.00	6,308	7,684	7752
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.56	0.95	102	121.51	0.00	8,031	9,682	9758
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.73	1.58	107	138.32	0.00	11,490	15,711	15893
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.11	0.12	44	102.23	0.00	9,965	10,175	10187
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.99	0.29	44	115.28	0.00	9,007	10,356	10382
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.85	0.21	44	102.05	0.00	4,000	4,074	4082
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.05	0.71	130	104.76	0.00	6,894	7,173	7222

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jun-2017	Previous Index Price 27-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	101.84	101.86	-0.024%	-0.452%	-1.378%	-2.862%	-0.57	0.30	0.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.46	106.49	-0.022%	-0.418%	-1.007%	-2.456%	-0.44	1.26	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.43	109.44	-0.012%	-0.630%	-1.010%	-2.581%	-0.37	1.93	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.51	114.51	0.000%	-0.677%	-1.240%	-3.102%	-0.37	2.15	2.16
IE0034074488	3407448	4.5 Treas Bnd 2020	113.60	113.61	-0.009%	-0.576%	-0.712%	-2.433%	-0.33	2.68	2.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.65	117.67	-0.014%	-0.601%	-0.725%	-2.712%	-0.31	3.05	3.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	104.18	-0.056%	-0.427%	0.306%	-0.745%	-0.07	4.63	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.81	121.89	-0.067%	-0.554%	0.180%	-1.620%	0.08	5.25	5.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.56	120.75	-0.158%	-0.394%	0.582%	-0.972%	0.30	6.13	6.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.73	136.98	-0.177%	-0.476%	0.546%	-1.520%	0.52	6.62	6.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.11	102.37	-0.255%	-0.176%	1.885%	-0.269%	0.75	8.53	8.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	115.13	-0.123%	0.668%	2.902%	-0.400%	1.14	11.33	11.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.85	102.09	-0.232%	0.787%	4.345%		1.59	17.03	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.05	104.39	-0.320%	1.879%	5.271%	-3.269%	1.81	21.49	21.11

Return Price Performance			Index Price 28-Jun-2017	Previous Index Price 27-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	105.66	-0.009%	-0.038%	-0.078%	-0.273%	-0.57	0.30	0.30
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.58	109.59	-0.010%	-0.093%	0.013%	-0.420%	-0.44	1.26	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.55	0.000%	-4.161%	-3.899%	-4.473%	-0.37	1.93	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.60	118.58	0.014%	-0.276%	0.001%	-0.633%	-0.37	2.15	2.16
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.48	0.002%	-0.273%	-3.554%	-4.276%	-0.33	2.68	2.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.12	121.12	-0.002%	-0.269%	0.298%	-0.668%	-0.31	3.05	3.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.35	104.41	-0.054%	-0.368%	0.494%	-1.126%	-0.07	4.63	4.63
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.88	122.95	-0.059%	-0.308%	0.960%	-3.140%	0.08	5.25	5.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.51	121.69	-0.150%	-0.177%	1.272%	-2.336%	0.30	6.13	6.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.32	138.54	-0.165%	-0.173%	1.512%	-3.386%	0.52	6.62	6.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.23	102.49	-0.252%	-0.101%	1.121%	-0.758%	0.75	8.53	8.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.28	115.41	-0.118%	0.828%	1.254%	-1.436%	1.14	11.33	11.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.05	102.29	-0.227%	0.915%	4.162%		1.59	17.03	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.76	105.09	-0.313%	2.018%	5.751%	-4.149%	1.81	21.49	21.11