

Irish Stock Exchange Daily Bond Index Report

Thursday 29 June, 2017

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Bond Indices Performance

Index	Close Value 29-Jun-2017	Previous Close Value 28-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.22	116.80	-0.494%	-0.71%	0.01%	-2.19%	16.22%	6.10	6.05	0.88
All Bond Index (Return)	201.70	202.67	-0.479%	-0.45%	0.81%	-0.50%	101.70%	6.10	6.05	0.88
Under 3 Bond Index (Clean)	87.19	87.25	-0.076%	-0.63%	-1.11%	-2.69%	-12.81%	1.79	1.80	-0.35
Under 3 Bond Index (Return)	142.98	143.07	-0.062%	-0.27%	-0.03%	-0.51%	42.98%	1.79	1.80	-0.35
Under 5 Bond Index (Clean)	100.42	100.53	-0.116%	-0.66%	-0.94%	-2.56%	0.42%	2.30	2.30	-0.26
Under 5 Bond Index (Return)	168.49	168.66	-0.104%	-0.34%	0.03%	-0.55%	68.49%	2.30	2.30	-0.26
Under 10 Bond Index (Clean)	111.76	112.12	-0.315%	-0.80%	-0.49%	-2.20%	11.76%	4.12	4.11	0.30
Under 10 Bond Index (Return)	189.70	190.27	-0.301%	-0.52%	0.37%	-0.45%	89.70%	4.12	4.11	0.30
5 Plus Bond Index (Clean)	130.42	131.53	-0.842%	-0.75%	0.96%	-1.68%	30.42%	9.69	9.58	1.13
5 Plus Bond Index (Return)	228.11	230.02	-0.830%	-0.55%	1.60%	-0.26%	128.11%	9.69	9.58	1.13
10 Plus Bond Index (Clean)	138.06	139.95	-1.349%	-0.28%	2.54%	-2.70%	38.06%	15.73	15.48	1.62
10 Plus Bond Index (Return)	251.53	254.94	-1.338%	-0.12%	3.03%	-1.34%	151.53%	15.73	15.48	1.62

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	101.81	3.83	254	105.63	0.00	6,227	6,340	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.40	3.13	254	109.54	0.00	8,835	9,401	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.37	0.13	11	109.50	0.00	7,398	8,090	8100
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.39	4.11	254	118.49	0.00	6,461	7,390	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.48	0.89	72	114.37	0.00	11,141	12,643	12742
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.44	3.48	254	120.91	0.00	8,058	9,462	9743
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.23	106	104.05	0.00	6,328	6,569	6584
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	1.08	101	122.27	0.00	6,308	7,645	7713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.94	0.96	103	120.90	0.00	8,031	9,632	9709
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	1.60	108	137.55	0.00	11,490	15,621	15805
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.34	0.12	45	101.46	0.00	9,965	10,099	10111
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.84	0.30	45	114.14	0.00	9,007	10,253	10280
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.40	0.21	45	100.61	0.00	4,000	4,016	4024
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.16	0.72	131	102.88	0.00	6,894	7,043	7092

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Bond Index Constituent

Clean Price Performance			Index Price 29-Jun-2017	Previous Index Price 28-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	101.81	101.84	-0.032%	-0.484%	-1.410%	-2.894%	-0.62	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.40	106.46	-0.056%	-0.474%	-1.063%	-2.511%	-0.43	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.37	109.43	-0.055%	-0.685%	-1.065%	-2.634%	-0.36	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.39	114.51	-0.108%	-0.785%	-1.347%	-3.207%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	113.48	113.60	-0.107%	-0.682%	-0.818%	-2.537%	-0.30	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.44	117.65	-0.183%	-0.782%	-0.906%	-2.890%	-0.26	3.05	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	104.12	-0.293%	-0.718%	0.013%	-1.036%	-0.01	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	121.81	-0.507%	-1.059%	-0.328%	-2.119%	0.17	5.24	5.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.94	120.56	-0.511%	-0.903%	0.068%	-1.478%	0.38	6.12	6.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	136.73	-0.573%	-1.047%	-0.030%	-2.084%	0.60	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.34	102.11	-0.752%	-0.927%	1.119%	-1.019%	0.84	8.52	8.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.84	114.99	-0.995%	-0.334%	1.878%	-1.391%	1.23	11.31	11.18
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.40	101.85	-1.427%	-0.651%	2.856%		1.68	16.99	16.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.16	104.05	-1.816%	0.028%	3.359%	-5.026%	1.90	21.42	21.02

Return Price Performance			Index Price 29-Jun-2017	Previous Index Price 28-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	105.63	105.65	-0.017%	-0.055%	-0.095%	-0.290%	-0.62	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.58	-0.043%	-0.136%	-0.030%	-0.463%	-0.43	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.55	-0.044%	-4.203%	-3.941%	-4.514%	-0.36	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.49	118.60	-0.091%	-0.367%	-0.090%	-0.724%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	114.37	114.48	-0.094%	-0.367%	-3.645%	-4.367%	-0.30	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.91	121.12	-0.167%	-0.436%	0.131%	-0.833%	-0.26	3.05	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.05	104.35	-0.290%	-0.657%	0.202%	-1.413%	-0.01	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	122.88	-0.494%	-0.801%	0.462%	-3.618%	0.17	5.24	5.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.90	121.51	-0.500%	-0.676%	0.766%	-2.824%	0.38	6.12	6.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.55	138.32	-0.556%	-0.728%	0.947%	-3.923%	0.60	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.46	102.23	-0.749%	-0.849%	0.363%	-1.502%	0.84	8.52	8.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.14	115.28	-0.986%	-0.166%	0.256%	-2.408%	1.23	11.31	11.18
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.61	102.05	-1.419%	-0.517%	2.684%		1.68	16.99	16.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.88	104.76	-1.798%	0.183%	3.849%	-5.873%	1.90	21.42	21.02