

# Irish Stock Exchange Daily Bond Index Report

Monday 3 July, 2017

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## Bond Indices Performance

Index	Close Value 03-Jul-2017	Previous Close Value 30-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.10	116.08	0.017%	0.02%	0.02%	-2.28%	16.10%	6.08	6.03	0.89
All Bond Index (Return)	201.57	201.49	0.044%	0.04%	0.04%	-0.56%	101.57%	6.08	6.03	0.89
Under 3 Bond Index (Clean)	87.18	87.17	0.016%	0.02%	0.02%	-2.70%	-12.82%	1.78	1.79	-0.36
Under 3 Bond Index (Return)	143.03	142.96	0.052%	0.05%	0.05%	-0.47%	43.03%	1.78	1.79	-0.36
Under 5 Bond Index (Clean)	100.41	100.39	0.023%	0.02%	0.02%	-2.57%	0.41%	2.29	2.30	-0.26
Under 5 Bond Index (Return)	168.55	168.46	0.055%	0.06%	0.06%	-0.51%	68.55%	2.29	2.30	-0.26
Under 10 Bond Index (Clean)	111.72	111.68	0.032%	0.03%	0.03%	-2.24%	11.72%	4.12	4.11	0.31
Under 10 Bond Index (Return)	189.70	189.58	0.061%	0.06%	0.06%	-0.45%	89.70%	4.12	4.11	0.31
5 Plus Bond Index (Clean)	130.18	130.16	0.012%	0.01%	0.01%	-1.87%	30.18%	9.67	9.56	1.15
5 Plus Bond Index (Return)	227.74	227.67	0.033%	0.03%	0.03%	-0.42%	127.74%	9.67	9.56	1.15
10 Plus Bond Index (Clean)	137.53	137.61	-0.057%	-0.06%	-0.06%	-3.08%	37.53%	15.71	15.46	1.65
10 Plus Bond Index (Return)	250.61	250.71	-0.040%	-0.04%	-0.04%	-1.69%	150.61%	15.71	15.46	1.65

## 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	101.77	3.89	258	105.66	0.00	6,227	6,337	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.38	3.18	258	109.57	0.00	8,835	9,399	9680
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.38	0.18	15	109.56	0.00	7,398	8,091	8104
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.40	4.17	258	118.57	0.00	6,461	7,391	7661
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.47	0.94	76	114.41	0.00	11,141	12,642	12746
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.45	3.53	258	120.99	0.00	8,058	9,464	9748
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.24	110	104.06	0.00	6,328	6,569	6584
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	1.12	105	122.26	0.00	6,308	7,642	7713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.88	1.00	107	120.88	0.00	8,031	9,627	9707
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.84	1.66	112	137.50	0.00	11,490	15,608	15799
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.16	0.13	49	101.29	0.00	9,965	10,080	10094
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.56	0.32	49	113.88	0.00	9,007	10,228	10257
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.90	0.23	49	100.13	0.00	4,000	3,996	4005
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.63	0.74	135	102.37	0.00	6,894	7,006	7057



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2017	Previous Index Price 30-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	101.77	101.79	-0.016%	-0.016%	-0.016%	-2.929%	-0.62	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.38	106.39	-0.003%	-0.003%	-0.003%	-2.530%	-0.43	1.25	1.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.36	0.017%	0.017%	0.017%	-2.626%	-0.37	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.40	114.37	0.025%	0.025%	0.025%	-3.197%	-0.36	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	113.47	113.43	0.040%	0.040%	0.040%	-2.546%	-0.31	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.45	117.40	0.042%	0.042%	0.042%	-2.877%	-0.28	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.77	0.044%	0.044%	0.044%	-1.039%	-0.01	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	121.06	0.066%	0.066%	0.066%	-2.163%	0.17	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.88	119.78	0.084%	0.084%	0.084%	-1.528%	0.39	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.84	135.78	0.045%	0.045%	0.045%	-2.163%	0.61	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.16	101.16	-0.006%	-0.006%	-0.006%	-1.196%	0.86	8.51	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.56	113.57	-0.006%	-0.006%	-0.006%	-1.636%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.90	100.05	-0.152%	-0.152%	-0.152%	-16.70%	1.71	16.98	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.63	101.70	-0.076%	-0.076%	-0.076%	-5.525%	1.92	21.39	20.99

Return Price Performance			Index Price 03-Jul-2017	Previous Index Price 30-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	105.63	0.028%	0.028%	0.028%	-0.267%	-0.62	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.53	0.031%	0.031%	0.031%	-0.436%	-0.43	1.25	1.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	109.50	0.050%	0.050%	0.050%	-4.465%	-0.37	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.57	118.49	0.065%	0.065%	0.065%	-0.660%	-0.36	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.33	0.072%	0.072%	0.072%	-4.334%	-0.31	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	120.90	0.074%	0.074%	0.074%	-0.775%	-0.28	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.00	0.050%	0.050%	0.050%	-1.407%	-0.01	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	122.15	0.092%	0.092%	0.092%	-3.627%	0.17	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.88	120.75	0.107%	0.107%	0.107%	-2.842%	0.39	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.50	137.39	0.076%	0.076%	0.076%	-3.958%	0.61	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	101.29	0.002%	0.002%	0.002%	-1.668%	0.86	8.51	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.88	113.87	0.011%	0.011%	0.011%	-2.627%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.13	100.27	-0.138%	-0.138%	-0.138%	-16.70%	1.71	16.98	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.37	102.43	-0.059%	-0.059%	-0.059%	-6.344%	1.92	21.39	20.99