

# Irish Stock Exchange Daily Bond Index Report

Wednesday 12 July, 2017

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## Bond Indices Performance

Index	Close Value 12-Jul-2017	Previous Close Value 11-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.80	115.60	0.179%	-0.24%	-0.24%	-2.54%	15.80%	6.06	6.01	0.93
All Bond Index (Return)	201.22	200.85	0.185%	-0.13%	-0.13%	-0.74%	101.22%	6.06	6.01	0.93
Under 3 Bond Index (Clean)	87.07	87.06	0.013%	-0.11%	-0.11%	-2.83%	-12.93%	1.75	1.76	-0.35
Under 3 Bond Index (Return)	143.01	142.97	0.024%	0.03%	0.03%	-0.49%	43.01%	1.75	1.76	-0.35
Under 5 Bond Index (Clean)	100.28	100.25	0.027%	-0.11%	-0.11%	-2.69%	0.28%	2.26	2.27	-0.25
Under 5 Bond Index (Return)	168.50	168.43	0.037%	0.02%	0.02%	-0.55%	68.50%	2.26	2.27	-0.25
Under 10 Bond Index (Clean)	111.49	111.38	0.101%	-0.17%	-0.17%	-2.44%	11.49%	4.09	4.08	0.34
Under 10 Bond Index (Return)	189.49	189.28	0.110%	-0.05%	-0.05%	-0.56%	89.49%	4.09	4.08	0.34
5 Plus Bond Index (Clean)	129.69	129.27	0.321%	-0.36%	-0.36%	-2.24%	29.69%	9.65	9.54	1.19
5 Plus Bond Index (Return)	227.04	226.30	0.326%	-0.28%	-0.28%	-0.73%	127.04%	9.65	9.54	1.19
10 Plus Bond Index (Clean)	136.79	136.03	0.554%	-0.60%	-0.60%	-3.60%	36.79%	15.69	15.44	1.68
10 Plus Bond Index (Return)	249.39	248.00	0.557%	-0.53%	-0.53%	-2.18%	149.39%	15.69	15.44	1.68

## 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	101.61	4.02	267	105.63	0.00	6,227	6,327	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.23	3.29	267	109.52	0.00	8,835	9,385	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.38	0.29	24	109.67	0.00	7,398	8,091	8113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.23	4.32	267	118.55	0.00	6,461	7,380	7659
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.27	1.05	85	114.32	0.00	10,966	12,422	12537
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.31	3.66	267	120.96	0.00	8,058	9,452	9747
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.26	119	103.91	0.00	6,328	6,559	6575
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.83	1.22	114	122.04	0.00	6,308	7,622	7699
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.49	1.08	116	120.58	0.00	8,031	9,597	9683
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.35	1.79	121	137.14	0.00	11,490	15,552	15758
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.95	0.16	58	101.11	0.00	9,965	10,060	10075
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.97	0.38	58	113.35	0.00	9,007	10,174	10209
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.34	0.27	58	99.61	0.00	4,000	3,974	3985
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.06	0.79	144	101.85	0.00	6,969	7,043	7098



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jul-2017	Previous Index Price 11-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.61	101.63	-0.017%	-0.174%	-0.174%	-3.083%	-0.58	0.26	0.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.23	106.25	-0.017%	-0.150%	-0.150%	-2.674%	-0.41	1.22	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.37	0.012%	0.020%	0.020%	-2.624%	-0.43	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.23	114.20	0.029%	-0.122%	-0.122%	-3.339%	-0.35	2.11	2.12
IE0034074488	3407448	4.5 Treas Bnd 2020	113.27	113.23	0.039%	-0.135%	-0.135%	-2.716%	-0.28	2.64	2.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	117.26	0.041%	-0.082%	-0.082%	-2.997%	-0.27	3.01	3.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.54	0.105%	-0.115%	-0.115%	-1.196%	0.02	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.83	120.69	0.114%	-0.191%	-0.191%	-2.414%	0.21	5.21	5.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.49	119.29	0.172%	-0.236%	-0.236%	-1.843%	0.43	6.09	6.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.35	135.08	0.204%	-0.314%	-0.314%	-2.514%	0.65	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.95	100.64	0.311%	-0.213%	-0.213%	-1.401%	0.89	8.49	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.97	112.56	0.362%	-0.529%	-0.529%	-2.151%	1.30	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.34	98.77	0.576%	-0.709%	-0.709%	-2.151%	1.74	16.95	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.06	100.24	0.821%	-0.633%	-0.633%	-6.052%	1.95	21.35	20.94

Return Price Performance			Index Price 12-Jul-2017	Previous Index Price 11-Jul-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	105.63	-0.002%	0.004%	0.004%	-0.292%	-0.58	0.26	0.26
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.52	-0.005%	-0.011%	-0.011%	-0.478%	-0.41	1.22	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.67	109.64	0.023%	0.152%	0.152%	-4.368%	-0.43	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.55	118.50	0.041%	0.046%	0.046%	-0.679%	-0.35	2.11	2.12
IE0034074488	3407448	4.5 Treas Bnd 2020	114.32	114.27	0.049%	-0.004%	-0.004%	-4.407%	-0.28	2.64	2.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.96	120.90	0.051%	0.057%	0.057%	-0.792%	-0.27	3.01	3.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.80	0.107%	-0.089%	-0.089%	-1.544%	0.02	4.59	4.59
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.04	121.90	0.122%	-0.084%	-0.084%	-3.796%	0.21	5.21	5.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	120.36	0.179%	-0.142%	-0.142%	-3.083%	0.43	6.09	6.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.14	136.85	0.212%	-0.182%	-0.182%	-4.206%	0.65	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.11	100.79	0.314%	-0.180%	-0.180%	-1.846%	0.89	8.49	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.35	112.93	0.367%	-0.458%	-0.458%	-3.085%	1.30	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.61	99.04	0.580%	-0.651%	-0.651%	-6.818%	1.74	16.95	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.85	101.02	0.820%	-0.564%	-0.564%	-6.818%	1.95	21.35	20.94