

# Irish Stock Exchange Daily Bond Index Report

Friday 9 June, 2017

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## Bond Indices Performance

Index	Close Value 09-Jun-2017	Previous Close Value 08-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.24	117.18	0.049%	0.16%	0.89%	-1.33%	17.24%	6.13	6.08	0.76
All Bond Index (Return)	203.09	202.98	0.057%	0.24%	1.51%	0.19%	103.09%	6.13	6.08	0.76
Under 3 Bond Index (Clean)	87.62	87.63	-0.005%	-0.13%	-0.61%	-2.21%	-12.38%	1.83	1.84	-0.47
Under 3 Bond Index (Return)	143.34	143.32	0.008%	-0.02%	0.22%	-0.26%	43.34%	1.83	1.84	-0.47
Under 5 Bond Index (Clean)	101.00	100.99	0.012%	-0.08%	-0.36%	-1.99%	1.00%	2.34	2.35	-0.40
Under 5 Bond Index (Return)	169.09	169.05	0.022%	0.02%	0.39%	-0.20%	69.09%	2.34	2.35	-0.40
Under 10 Bond Index (Clean)	112.75	112.70	0.051%	0.08%	0.39%	-1.34%	12.75%	4.16	4.16	0.13
Under 10 Bond Index (Return)	191.00	190.88	0.059%	0.16%	1.06%	0.23%	91.00%	4.16	4.16	0.13
5 Plus Bond Index (Clean)	131.93	131.82	0.084%	0.39%	2.12%	-0.55%	31.93%	9.74	9.64	1.02
5 Plus Bond Index (Return)	230.39	230.19	0.090%	0.45%	2.62%	0.74%	130.39%	9.74	9.64	1.02
10 Plus Bond Index (Clean)	139.22	139.16	0.044%	0.56%	3.39%	-1.89%	39.22%	15.78	15.54	1.57
10 Plus Bond Index (Return)	253.35	253.23	0.049%	0.60%	3.78%	-0.62%	153.35%	15.78	15.54	1.57

## 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	102.14	3.53	234	105.67	0.00	6,227	6,361	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.76	2.89	234	109.64	0.00	8,948	9,553	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.96	4.29	356	114.25	0.00	7,468	8,211	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.10	3.78	234	118.88	0.00	6,461	7,437	7681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.17	0.64	52	114.81	0.00	11,266	12,862	12935
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.30	3.21	234	121.50	0.00	8,078	9,555	9814
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.80	0.19	86	104.99	0.00	6,328	6,632	6644
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.69	0.87	81	123.56	0.00	6,308	7,740	7795
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.43	0.77	83	122.21	0.00	8,031	9,752	9814
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.69	1.30	88	139.00	0.00	11,390	15,684	15832
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.82	0.07	25	102.88	0.00	9,965	10,138	10144
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.89	0.16	25	115.05	0.00	9,007	10,347	10362
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.55	0.12	25	101.66	0.00	4,000	4,062	4066
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.72	0.61	111	103.33	0.00	6,894	7,035	7077



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## Bond Index Constituent

Clean Price Performance			Index Price 09-Jun-2017	Previous Index Price 08-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	102.14	102.16	-0.012%	-0.153%	-1.083%	-2.572%	-0.63	0.35	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.76	106.76	-0.004%	-0.145%	-0.735%	-2.189%	-0.48	1.31	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.96	109.97	-0.007%	-0.144%	-0.526%	-2.105%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.10	115.11	-0.011%	-0.164%	-0.730%	-2.601%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.17	114.16	0.005%	-0.080%	-0.217%	-1.946%	-0.44	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.30	118.25	0.036%	-0.055%	-0.180%	-2.178%	-0.42	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.80	104.72	0.083%	0.225%	0.962%	-0.096%	-0.21	4.68	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.69	122.58	0.097%	0.168%	0.908%	-0.905%	-0.03	5.29	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.43	121.30	0.113%	0.331%	1.314%	-0.251%	0.21	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.69	137.57	0.090%	0.223%	1.252%	-0.828%	0.44	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.82	102.69	0.123%	0.516%	2.591%	0.423%	0.67	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	114.75	0.119%	0.580%	2.812%	-0.488%	1.15	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.55	101.44	0.109%	0.487%	4.035%		1.61	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.72	102.83	-0.104%	0.575%	3.923%	-4.507%	1.87	21.49	21.10

Return Price Performance			Index Price 09-Jun-2017	Previous Index Price 08-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	105.67	105.67	0.003%	-0.020%	-0.060%	-0.255%	-0.63	0.35	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.63	0.007%	-0.040%	0.066%	-0.367%	-0.48	1.31	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.25	114.25	0.004%	-0.044%	0.230%	-0.369%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.88	0.003%	-0.037%	0.240%	-0.395%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.81	114.79	0.016%	0.017%	-3.273%	-3.998%	-0.44	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.50	121.45	0.045%	0.048%	0.617%	-0.352%	-0.42	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.99	104.90	0.085%	0.243%	1.109%	-0.520%	-0.21	4.68	4.69
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.56	123.43	0.105%	0.245%	1.521%	-2.602%	-0.03	5.29	5.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.21	122.06	0.120%	0.398%	1.856%	-1.772%	0.21	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.00	138.86	0.100%	0.317%	2.010%	-2.911%	0.44	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.88	102.76	0.125%	0.539%	1.769%	-0.122%	0.67	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.05	114.91	0.124%	0.631%	1.056%	-1.629%	1.15	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.66	101.55	0.113%	0.527%	3.762%		1.61	17.07	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.33	103.43	-0.099%	0.619%	4.301%	-5.463%	1.87	21.49	21.10