

# Irish Stock Exchange Daily Bond Index Report

Friday 2 June, 2017

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## Bond Indices Performance

Index	Close Value 02-Jun-2017	Previous Close Value 01-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.84	116.65	0.165%	-0.18%	0.55%	-1.66%	16.84%	6.07	6.02	0.81
All Bond Index (Return)	202.29	201.94	0.171%	-0.16%	1.10%	-0.21%	102.29%	6.07	6.02	0.81
Under 3 Bond Index (Clean)	87.67	87.65	0.023%	-0.08%	-0.56%	-2.16%	-12.34%	1.85	1.86	-0.45
Under 3 Bond Index (Return)	143.29	143.24	0.034%	-0.06%	0.18%	-0.29%	43.29%	1.85	1.86	-0.45
Under 5 Bond Index (Clean)	101.00	100.97	0.031%	-0.09%	-0.37%	-2.00%	1.00%	2.36	2.37	-0.37
Under 5 Bond Index (Return)	168.95	168.88	0.041%	-0.06%	0.31%	-0.28%	68.95%	2.36	2.37	-0.37
Under 10 Bond Index (Clean)	112.54	112.42	0.109%	-0.11%	0.20%	-1.52%	12.54%	4.15	4.14	0.18
Under 10 Bond Index (Return)	190.52	190.30	0.117%	-0.09%	0.81%	-0.02%	90.52%	4.15	4.14	0.18
5 Plus Bond Index (Clean)	131.06	130.67	0.292%	-0.27%	1.45%	-1.21%	31.06%	9.69	9.59	1.09
5 Plus Bond Index (Return)	228.77	228.09	0.298%	-0.26%	1.90%	0.03%	128.77%	9.69	9.59	1.09
10 Plus Bond Index (Clean)	137.68	137.09	0.435%	-0.55%	2.25%	-2.97%	37.68%	15.69	15.44	1.63
10 Plus Bond Index (Return)	250.47	249.38	0.439%	-0.54%	2.60%	-1.75%	150.47%	15.69	15.44	1.63

## 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	102.24	3.42	227	105.66	0.00	6,227	6,367	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.80	2.80	227	109.60	0.00	8,948	9,557	9807
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.01	4.21	349	114.22	0.00	7,468	8,215	8529
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.17	3.67	227	118.84	0.00	6,461	7,441	7678
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.20	0.56	45	114.76	0.00	11,266	12,866	12929
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.24	3.11	227	121.35	0.00	8,078	9,551	9802
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.17	79	104.64	0.00	6,328	6,610	6621
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.33	0.79	74	123.12	0.00	6,308	7,717	7767
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	0.71	76	121.57	0.00	8,031	9,706	9763
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.19	1.20	81	138.38	0.00	11,390	15,626	15762
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.16	0.05	18	102.21	0.00	9,160	9,358	9362
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.77	0.12	18	113.89	0.00	9,007	10,247	10258
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.32	0.08	18	100.40	0.00	4,000	4,013	4016
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.44	0.57	104	102.01	0.00	6,549	6,643	6680



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## Bond Index Constituent

Clean Price Performance			Index Price 02-Jun-2017	Previous Index Price 01-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	102.24	102.26	-0.019%	-0.062%	-0.992%	-2.482%	-0.56	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.80	106.80	-0.002%	-0.103%	-0.694%	-2.148%	-0.45	1.33	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.01	109.99	0.020%	-0.097%	-0.479%	-2.058%	-0.49	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.17	115.16	0.007%	-0.105%	-0.671%	-2.544%	-0.46	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.20	114.12	0.073%	-0.050%	-0.187%	-1.917%	-0.42	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.24	118.21	0.027%	-0.101%	-0.225%	-2.223%	-0.37	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.37	0.088%	-0.099%	0.636%	-0.419%	-0.13	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.33	122.19	0.115%	-0.127%	0.611%	-1.197%	0.04	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	120.67	0.162%	-0.142%	0.836%	-0.721%	0.29	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.19	136.88	0.225%	-0.147%	0.879%	-1.194%	0.51	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	101.79	0.368%	-0.125%	1.937%	-0.218%	0.75	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	113.42	0.313%	-0.397%	1.814%	-1.453%	1.24	11.39	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.32	99.82	0.498%	-0.726%	2.778%		1.68	17.07	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.44	100.85	0.586%	-0.680%	2.627%	-5.698%	1.93	21.47	21.06

Return Price Performance			Index Price 02-Jun-2017	Previous Index Price 01-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	105.66	-0.003%	-0.030%	-0.070%	-0.265%	-0.56	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.59	0.010%	-0.077%	0.028%	-0.404%	-0.45	1.33	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.22	114.19	0.030%	-0.073%	0.201%	-0.398%	-0.49	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	118.81	0.020%	-0.075%	0.202%	-0.433%	-0.46	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	114.66	0.084%	-0.028%	-3.317%	-4.041%	-0.42	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.31	0.038%	-0.075%	0.494%	-0.474%	-0.37	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	104.54	0.090%	-0.095%	0.768%	-0.856%	-0.13	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.12	122.97	0.124%	-0.108%	1.163%	-2.945%	0.04	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.57	121.36	0.168%	-0.126%	1.324%	-2.285%	0.29	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.38	138.06	0.233%	-0.125%	1.561%	-3.339%	0.51	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	101.83	0.370%	-0.120%	1.101%	-0.778%	0.75	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.89	113.53	0.318%	-0.385%	0.036%	-2.621%	1.24	11.39	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.40	99.90	0.502%	-0.717%	2.478%		1.68	17.07	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.01	101.41	0.589%	-0.665%	2.970%	-6.670%	1.93	21.47	21.06