

# Irish Stock Exchange Daily Bond Index Report

Tuesday 20 June, 2017

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## Bond Indices Performance

Index	Close Value 20-Jun-2017	Previous Close Value 19-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.31	117.18	0.109%	0.22%	0.95%	-1.27%	17.31%	6.17	6.13	0.75
All Bond Index (Return)	203.40	203.17	0.117%	0.39%	1.66%	0.34%	103.40%	6.17	6.13	0.75
Under 3 Bond Index (Clean)	87.43	87.45	-0.017%	-0.34%	-0.83%	-2.42%	-12.57%	1.82	1.83	-0.42
Under 3 Bond Index (Return)	143.22	143.23	-0.004%	-0.10%	0.14%	-0.34%	43.22%	1.82	1.83	-0.42
Under 5 Bond Index (Clean)	100.78	100.80	-0.012%	-0.30%	-0.58%	-2.21%	0.78%	2.33	2.34	-0.36
Under 5 Bond Index (Return)	168.93	168.93	-0.001%	-0.08%	0.30%	-0.29%	68.93%	2.33	2.34	-0.36
Under 10 Bond Index (Clean)	112.59	112.57	0.024%	-0.06%	0.25%	-1.48%	12.59%	4.17	4.16	0.15
Under 10 Bond Index (Return)	190.93	190.86	0.034%	0.13%	1.02%	0.20%	90.93%	4.17	4.16	0.15
5 Plus Bond Index (Clean)	132.34	132.05	0.221%	0.70%	2.44%	-0.24%	32.34%	9.76	9.66	0.99
5 Plus Bond Index (Return)	231.29	230.76	0.228%	0.84%	3.02%	1.13%	131.29%	9.76	9.66	0.99
10 Plus Bond Index (Clean)	140.63	139.91	0.519%	1.58%	4.44%	-0.89%	40.63%	15.83	15.59	1.51
10 Plus Bond Index (Return)	256.07	254.74	0.523%	1.68%	4.89%	0.45%	156.07%	15.83	15.59	1.51

## 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	102.01	3.69	245	105.70	0.00	6,227	6,352	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.59	3.02	245	109.61	0.00	8,835	9,417	9684
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.65	0.02	2	109.68	0.00	7,398	8,112	8113
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.80	3.96	245	118.76	0.00	6,461	7,417	7673
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.91	0.78	63	114.69	0.00	11,141	12,691	12778
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.00	3.36	245	121.35	0.00	8,058	9,508	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.59	0.21	97	104.80	0.00	6,328	6,618	6632
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.42	0.98	92	123.40	0.00	6,308	7,723	7785
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.33	0.88	94	122.21	0.00	8,031	9,744	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.67	1.47	99	139.13	0.00	11,490	15,818	15987
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.94	0.10	36	103.04	0.00	9,965	10,258	10268
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.38	0.24	36	115.61	0.00	9,007	10,391	10413
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.38	0.17	36	102.54	0.00	4,000	4,095	4102
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.77	0.67	122	105.44	0.00	6,894	7,223	7269



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Jun-2017	Previous Index Price 19-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	102.01	102.02	-0.008%	-0.287%	-1.215%	-2.702%	-0.67	0.32	0.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.59	106.61	-0.015%	-0.298%	-0.888%	-2.339%	-0.45	1.28	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.65	109.68	-0.025%	-0.423%	-0.804%	-2.378%	-0.42	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.80	114.83	-0.027%	-0.428%	-0.993%	-2.859%	-0.42	2.17	2.18
IE0034074488	3407448	4.5 Treas Bnd 2020	113.91	113.93	-0.012%	-0.303%	-0.440%	-2.165%	-0.39	2.70	2.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.00	118.01	-0.008%	-0.308%	-0.432%	-2.425%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	104.58	0.015%	0.021%	0.757%	-0.299%	-0.17	4.65	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.42	122.37	0.041%	-0.056%	0.682%	-1.127%	0.00	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.33	121.30	0.028%	0.250%	1.231%	-0.332%	0.21	6.16	6.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.67	137.58	0.063%	0.203%	1.232%	-0.848%	0.43	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.94	102.78	0.160%	0.639%	2.717%	0.546%	0.66	8.55	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.38	115.04	0.294%	1.009%	3.250%	-0.063%	1.11	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.38	101.74	0.624%	1.308%	4.885%		1.56	17.06	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.77	103.95	0.785%	2.580%	5.995%	-2.603%	1.78	21.54	21.16

Return Price Performance			Index Price 20-Jun-2017	Previous Index Price 19-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	105.70	105.69	0.007%	0.008%	-0.032%	-0.227%	-0.67	0.32	0.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.61	109.62	-0.003%	-0.066%	0.040%	-0.393%	-0.45	1.28	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.68	109.69	-0.014%	-4.046%	-3.784%	-4.358%	-0.42	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.77	-0.013%	-0.144%	0.133%	-0.502%	-0.42	2.17	2.18
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.69	-0.001%	-0.086%	-3.373%	-4.097%	-0.39	2.70	2.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.35	0.003%	-0.074%	0.494%	-0.473%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.80	104.79	0.018%	0.063%	0.928%	-0.698%	-0.17	4.65	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.40	123.34	0.049%	0.118%	1.392%	-2.726%	0.00	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.21	122.17	0.036%	0.402%	1.859%	-1.769%	0.21	6.16	6.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.13	139.03	0.073%	0.415%	2.110%	-2.816%	0.43	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.04	102.87	0.162%	0.693%	1.924%	0.030%	0.66	8.55	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.61	115.27	0.299%	1.123%	1.550%	-1.147%	1.11	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.54	101.90	0.628%	1.399%	4.662%		1.56	17.06	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.44	104.62	0.785%	2.672%	6.429%	-3.534%	1.78	21.54	21.16