

# Irish Stock Exchange Daily Bond Index Report

Thursday 22 June, 2017

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## Bond Indices Performance

Index	Close Value 22-Jun-2017	Previous Close Value 21-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.51	117.41	0.086%	0.39%	1.12%	-1.10%	17.51%	6.18	6.14	0.72
All Bond Index (Return)	203.79	203.60	0.094%	0.58%	1.85%	0.53%	103.79%	6.18	6.14	0.72
Under 3 Bond Index (Clean)	87.39	87.42	-0.034%	-0.40%	-0.88%	-2.47%	-12.61%	1.81	1.82	-0.42
Under 3 Bond Index (Return)	143.19	143.22	-0.022%	-0.13%	0.11%	-0.36%	43.19%	1.81	1.82	-0.42
Under 5 Bond Index (Clean)	100.75	100.77	-0.021%	-0.33%	-0.61%	-2.24%	0.75%	2.32	2.33	-0.36
Under 5 Bond Index (Return)	168.91	168.92	-0.010%	-0.09%	0.28%	-0.30%	68.91%	2.32	2.33	-0.36
Under 10 Bond Index (Clean)	112.64	112.62	0.012%	-0.02%	0.29%	-1.44%	12.64%	4.16	4.16	0.13
Under 10 Bond Index (Return)	191.04	191.00	0.021%	0.18%	1.08%	0.26%	91.04%	4.16	4.16	0.13
5 Plus Bond Index (Clean)	132.82	132.58	0.185%	1.07%	2.82%	0.12%	32.82%	9.77	9.68	0.96
5 Plus Bond Index (Return)	232.16	231.72	0.191%	1.22%	3.41%	1.51%	132.16%	9.77	9.68	0.96
10 Plus Bond Index (Clean)	141.78	141.16	0.441%	2.41%	5.30%	-0.09%	41.78%	15.85	15.62	1.46
10 Plus Bond Index (Return)	258.17	257.03	0.444%	2.52%	5.76%	1.27%	158.17%	15.85	15.62	1.46

## 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	101.91	3.72	247	105.63	0.00	6,227	6,346	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.53	3.05	247	109.58	0.00	8,835	9,412	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.58	0.05	4	109.63	0.00	7,398	8,106	8110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.75	3.99	247	118.74	0.00	6,461	7,414	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.89	0.80	65	114.69	0.00	11,141	12,689	12778
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.97	3.38	247	121.36	0.00	8,058	9,506	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.65	0.22	99	104.86	0.00	6,328	6,622	6636
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.50	1.00	94	123.50	0.00	6,308	7,728	7791
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.46	0.89	96	122.36	0.00	8,031	9,754	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.85	1.49	101	139.34	0.00	11,490	15,839	16011
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.20	0.10	38	103.31	0.00	9,965	10,284	10294
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.03	0.25	38	116.28	0.00	9,007	10,451	10473
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.34	0.18	38	103.51	0.00	4,000	4,133	4141
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.92	0.68	124	106.60	0.00	6,894	7,302	7349



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Jun-2017	Previous Index Price 21-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	101.91	101.97	-0.056%	-0.382%	-1.309%	-2.795%	-0.58	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.53	106.57	-0.032%	-0.353%	-0.942%	-2.392%	-0.45	1.27	1.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.58	109.63	-0.046%	-0.492%	-0.873%	-2.446%	-0.41	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.75	114.79	-0.035%	-0.473%	-1.037%	-2.902%	-0.43	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	113.89	113.91	-0.019%	-0.325%	-0.461%	-2.187%	-0.40	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.97	117.98	-0.008%	-0.330%	-0.454%	-2.447%	-0.38	3.06	3.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.60	0.049%	0.075%	0.811%	-0.246%	-0.18	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.50	122.46	0.029%	0.009%	0.748%	-1.063%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.46	121.40	0.053%	0.354%	1.337%	-0.228%	0.19	6.15	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.85	137.79	0.046%	0.336%	1.367%	-0.716%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.20	103.10	0.099%	0.893%	2.975%	0.799%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.03	115.59	0.382%	1.584%	3.838%	0.506%	1.06	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.34	102.90	0.426%	2.259%	5.869%		1.51	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.92	105.36	0.532%	3.706%	7.159%	-1.534%	1.73	21.57	21.20

Return Price Performance			Index Price 22-Jun-2017	Previous Index Price 21-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	105.63	105.67	-0.040%	-0.056%	-0.096%	-0.291%	-0.58	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.58	109.60	-0.020%	-0.097%	0.009%	-0.423%	-0.45	1.27	1.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.63	109.66	-0.035%	-4.092%	-3.829%	-4.404%	-0.41	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.76	-0.019%	-0.159%	0.118%	-0.517%	-0.43	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.70	-0.009%	-0.087%	-3.374%	-4.098%	-0.40	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.36	121.35	0.004%	-0.072%	0.496%	-0.472%	-0.38	3.06	3.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.86	104.81	0.051%	0.120%	0.986%	-0.641%	-0.18	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.50	123.46	0.037%	0.200%	1.475%	-2.646%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.36	122.28	0.060%	0.521%	1.980%	-1.653%	0.19	6.15	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.34	139.26	0.057%	0.568%	2.266%	-2.668%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.31	103.20	0.102%	0.951%	2.185%	0.286%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.28	115.84	0.388%	1.709%	2.139%	-0.575%	1.06	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.51	103.07	0.430%	2.358%	5.652%		1.51	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.60	106.03	0.534%	3.803%	7.601%	-2.472%	1.73	21.57	21.20