

# Irish Stock Exchange Daily Bond Index Report

Monday 26 June, 2017

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## Bond Indices Performance

Index	Close Value 26-Jun-2017	Previous Close Value 23-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.61	117.51	0.083%	0.47%	1.21%	-1.02%	17.61%	6.18	6.14	0.70
All Bond Index (Return)	204.02	203.80	0.108%	0.70%	1.97%	0.65%	104.02%	6.18	6.14	0.70
Under 3 Bond Index (Clean)	87.36	87.36	0.000%	-0.43%	-0.91%	-2.50%	-12.64%	1.80	1.81	-0.42
Under 3 Bond Index (Return)	143.21	143.16	0.036%	-0.11%	0.13%	-0.35%	43.21%	1.80	1.81	-0.42
Under 5 Bond Index (Clean)	100.72	100.72	0.005%	-0.36%	-0.64%	-2.27%	0.72%	2.31	2.32	-0.36
Under 5 Bond Index (Return)	168.93	168.87	0.037%	-0.08%	0.30%	-0.29%	68.93%	2.31	2.32	-0.36
Under 10 Bond Index (Clean)	112.66	112.61	0.046%	-0.01%	0.31%	-1.42%	12.66%	4.16	4.15	0.12
Under 10 Bond Index (Return)	191.14	191.00	0.074%	0.24%	1.14%	0.31%	91.14%	4.16	4.15	0.12
5 Plus Bond Index (Clean)	133.06	132.86	0.156%	1.25%	3.00%	0.31%	33.06%	9.77	9.68	0.94
5 Plus Bond Index (Return)	232.64	232.24	0.175%	1.43%	3.62%	1.72%	132.64%	9.77	9.68	0.94
10 Plus Bond Index (Clean)	142.32	141.95	0.260%	2.80%	5.70%	0.29%	42.32%	15.85	15.63	1.43
10 Plus Bond Index (Return)	259.21	258.50	0.275%	2.93%	6.18%	1.68%	159.21%	15.85	15.63	1.43

## 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	101.89	3.78	251	105.68	0.00	6,227	6,345	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.53	3.10	251	109.63	0.00	8,835	9,412	9685
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.55	0.10	8	109.65	0.00	7,398	8,104	8111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.68	4.06	251	118.74	0.00	6,461	7,409	7671
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.83	0.85	69	114.68	0.00	11,141	12,682	12777
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.93	3.44	251	121.37	0.00	8,058	9,503	9780
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.65	0.23	103	104.87	0.00	6,328	6,622	6636
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.53	1.05	98	123.57	0.00	6,308	7,729	7796
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.52	0.93	100	122.45	0.00	8,031	9,759	9834
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.99	1.55	105	139.54	0.00	11,490	15,856	16034
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.34	0.12	42	103.45	0.00	9,965	10,297	10309
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.43	0.28	42	116.71	0.00	9,007	10,486	10511
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.71	0.20	42	103.90	0.00	4,000	4,148	4156
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	0.70	128	107.10	0.00	6,894	7,335	7383



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## Bond Index Constituent

Clean Price Performance			Index Price 26-Jun-2017	Previous Index Price 23-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	101.89	101.91	-0.019%	-0.399%	-1.326%	-2.811%	-0.63	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.53	106.53	0.000%	-0.356%	-0.946%	-2.396%	-0.47	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.55	109.56	-0.009%	-0.514%	-0.895%	-2.467%	-0.41	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.68	114.69	-0.007%	-0.530%	-1.094%	-2.958%	-0.42	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	113.83	113.81	0.018%	-0.375%	-0.512%	-2.236%	-0.39	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.93	117.92	0.011%	-0.361%	-0.485%	-2.477%	-0.38	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.65	104.62	0.030%	0.076%	0.812%	-0.245%	-0.18	4.64	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.53	122.46	0.053%	0.031%	0.770%	-1.041%	-0.03	5.25	5.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.52	121.44	0.067%	0.400%	1.383%	-0.182%	0.18	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.99	137.82	0.121%	0.440%	1.471%	-0.614%	0.39	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.34	103.19	0.146%	1.025%	3.110%	0.931%	0.61	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.43	116.19	0.207%	1.930%	4.192%	0.848%	1.03	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.71	103.44	0.255%	2.624%	6.247%		1.48	17.06	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	106.04	0.339%	4.173%	7.641%	-1.090%	1.71	21.58	21.22

Return Price Performance			Index Price 26-Jun-2017	Previous Index Price 23-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	105.68	105.65	0.025%	-0.015%	-0.055%	-0.250%	-0.63	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.59	0.034%	-0.055%	0.051%	-0.382%	-0.47	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.65	109.62	0.024%	-4.071%	-3.808%	-4.383%	-0.41	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.74	118.70	0.034%	-0.161%	0.116%	-0.519%	-0.42	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	114.62	0.051%	-0.094%	-3.381%	-4.105%	-0.39	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.37	121.32	0.045%	-0.058%	0.510%	-0.458%	-0.38	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.87	104.84	0.036%	0.130%	0.996%	-0.632%	-0.18	4.64	4.64
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.57	123.48	0.079%	0.256%	1.532%	-2.591%	-0.03	5.25	5.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.45	122.34	0.089%	0.597%	2.058%	-1.578%	0.18	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.54	139.33	0.151%	0.713%	2.413%	-2.528%	0.39	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.45	103.29	0.154%	1.093%	2.329%	0.428%	0.61	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.71	116.44	0.224%	2.077%	2.509%	-0.215%	1.03	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.90	103.62	0.268%	2.742%	6.048%		1.48	17.06	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.10	106.72	0.351%	4.289%	8.105%	-2.016%	1.71	21.58	21.22