

# Irish Stock Exchange Daily Bond Index Report

Friday 30 June, 2017

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## Bond Indices Performance

Index	Close Value 30-Jun-2017	Previous Close Value 29-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.08	116.22	-0.117%	-0.83%	-0.10%	-2.30%	16.08%	6.09	6.03	0.90
All Bond Index (Return)	201.49	201.70	-0.107%	-0.56%	0.70%	-0.61%	101.49%	6.09	6.03	0.90
Under 3 Bond Index (Clean)	87.17	87.19	-0.024%	-0.65%	-1.13%	-2.72%	-12.84%	1.79	1.79	-0.34
Under 3 Bond Index (Return)	142.96	142.98	-0.013%	-0.28%	-0.05%	-0.52%	42.96%	1.79	1.79	-0.34
Under 5 Bond Index (Clean)	100.39	100.42	-0.028%	-0.69%	-0.97%	-2.59%	0.39%	2.29	2.30	-0.25
Under 5 Bond Index (Return)	168.46	168.49	-0.016%	-0.36%	0.02%	-0.57%	68.46%	2.29	2.30	-0.25
Under 10 Bond Index (Clean)	111.68	111.76	-0.073%	-0.87%	-0.56%	-2.28%	11.68%	4.12	4.11	0.32
Under 10 Bond Index (Return)	189.58	189.70	-0.062%	-0.58%	0.31%	-0.51%	89.58%	4.12	4.11	0.32
5 Plus Bond Index (Clean)	130.16	130.42	-0.200%	-0.95%	0.76%	-1.88%	30.16%	9.68	9.57	1.15
5 Plus Bond Index (Return)	227.67	228.11	-0.192%	-0.74%	1.41%	-0.46%	127.67%	9.68	9.57	1.15
10 Plus Bond Index (Clean)	137.61	138.06	-0.330%	-0.61%	2.20%	-3.03%	37.61%	15.72	15.46	1.64
10 Plus Bond Index (Return)	250.71	251.53	-0.324%	-0.44%	2.70%	-1.66%	150.71%	15.72	15.46	1.64

## 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	101.79	3.84	255	105.63	0.00	6,227	6,338	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.39	3.14	255	109.53	0.00	8,835	9,399	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.36	0.15	12	109.50	0.00	7,398	8,090	8100
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.37	4.12	255	118.49	0.00	6,461	7,389	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.43	0.90	73	114.33	0.00	11,141	12,637	12737
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.40	3.49	255	120.90	0.00	8,058	9,460	9741
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.77	0.24	107	104.00	0.00	6,328	6,566	6581
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.06	1.09	102	122.15	0.00	6,308	7,637	7706
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.78	0.97	104	120.75	0.00	8,031	9,619	9697
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.78	1.61	109	137.39	0.00	11,490	15,601	15787
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.16	0.13	46	101.29	0.00	9,965	10,081	10094
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	0.30	46	113.87	0.00	9,007	10,229	10256
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.05	0.21	46	100.27	0.00	4,000	4,002	4011
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.70	0.72	132	102.43	0.00	6,894	7,011	7061



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jun-2017	Previous Index Price 29-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	101.79	101.81	-0.021%	-0.504%	-1.430%	-2.914%	-0.61	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.39	106.40	-0.016%	-0.490%	-1.079%	-2.527%	-0.42	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	109.37	-0.009%	-0.694%	-1.074%	-2.643%	-0.36	1.92	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.37	114.39	-0.015%	-0.800%	-1.362%	-3.221%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	113.43	113.48	-0.048%	-0.730%	-0.866%	-2.584%	-0.29	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.40	117.44	-0.028%	-0.810%	-0.934%	-2.917%	-0.26	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.82	-0.047%	-0.765%	-0.035%	-1.083%	0.00	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.06	121.19	-0.111%	-1.168%	-0.438%	-2.228%	0.19	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	119.94	-0.135%	-1.037%	-0.068%	-1.611%	0.40	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.78	135.95	-0.125%	-1.170%	-0.155%	-2.207%	0.62	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.16	101.34	-0.174%	-1.099%	0.943%	-1.191%	0.86	8.52	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	113.84	-0.242%	-0.575%	1.631%	-1.630%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.05	100.40	-0.343%	-0.992%	2.504%		1.70	16.99	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.70	102.16	-0.450%	-0.422%	2.894%	-5.453%	1.92	21.40	21.00

Return Price Performance			Index Price 30-Jun-2017	Previous Index Price 29-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	105.63	-0.006%	-0.061%	-0.100%	-0.295%	-0.61	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.54	-0.005%	-0.140%	-0.035%	-0.467%	-0.42	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	109.50	0.002%	-4.201%	-3.939%	-4.513%	-0.36	1.92	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.49	118.49	-0.001%	-0.367%	-0.091%	-0.725%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	114.33	114.37	-0.038%	-0.404%	-3.681%	-4.403%	-0.29	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	120.91	-0.016%	-0.451%	0.115%	-0.849%	-0.26	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	104.05	-0.044%	-0.701%	0.158%	-1.456%	0.00	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.15	122.27	-0.101%	-0.901%	0.361%	-3.715%	0.19	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	120.90	-0.126%	-0.801%	0.639%	-2.946%	0.40	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.55	-0.113%	-0.840%	0.834%	-4.031%	0.62	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	101.46	-0.171%	-1.018%	0.192%	-1.670%	0.86	8.52	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	114.14	-0.237%	-0.402%	0.018%	-2.639%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.27	100.61	-0.338%	-0.853%	2.337%		1.70	16.99	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.43	102.88	-0.442%	-0.260%	3.390%	-6.289%	1.92	21.40	21.00