

# Irish Stock Exchange Daily Bond Index Report

Wednesday 2 August, 2017

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

## Bond Indices Performance

Index	Close Value 02-Aug-2017	Previous Close Value 01-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.37	116.07	0.260%	0.41%	0.25%	-2.06%	16.37%	6.08	6.03	0.84
All Bond Index (Return)	202.56	202.03	0.265%	0.42%	0.54%	-0.07%	102.56%	6.08	6.03	0.84
Under 3 Bond Index (Clean)	86.99	86.97	0.031%	0.03%	-0.20%	-2.91%	-13.01%	1.70	1.70	-0.46
Under 3 Bond Index (Return)	143.24	143.18	0.042%	0.06%	0.20%	-0.32%	43.24%	1.70	1.70	-0.46
Under 5 Bond Index (Clean)	100.27	100.22	0.054%	0.07%	-0.12%	-2.71%	0.27%	2.23	2.24	-0.35
Under 5 Bond Index (Return)	168.86	168.75	0.063%	0.09%	0.24%	-0.33%	68.86%	2.23	2.24	-0.35
Under 10 Bond Index (Clean)	111.80	111.63	0.153%	0.22%	0.10%	-2.17%	11.80%	4.05	4.04	0.23
Under 10 Bond Index (Return)	190.37	190.07	0.160%	0.23%	0.42%	-0.10%	90.37%	4.05	4.04	0.23
5 Plus Bond Index (Clean)	130.93	130.34	0.451%	0.73%	0.59%	-1.30%	30.93%	9.68	9.58	1.09
5 Plus Bond Index (Return)	229.52	228.49	0.454%	0.74%	0.82%	0.36%	129.52%	9.68	9.58	1.09
10 Plus Bond Index (Clean)	138.87	137.82	0.768%	1.34%	0.92%	-2.13%	38.87%	15.73	15.49	1.59
10 Plus Bond Index (Return)	253.46	251.53	0.768%	1.35%	1.10%	-0.58%	153.46%	15.73	15.49	1.59

## 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	101.26	4.34	288	105.60	0.00	6,227	6,306	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.08	3.55	288	109.63	0.00	8,835	9,372	9686
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.28	0.54	45	109.83	0.00	7,298	7,975	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.10	4.66	288	118.76	0.00	6,386	7,286	7584
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.38	1.31	106	114.69	0.00	10,926	12,388	12531
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.35	3.95	288	121.29	0.00	8,058	9,455	9773
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.08	0.31	140	104.38	0.00	6,828	7,106	7127
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.26	1.44	135	122.70	0.00	6,308	7,650	7741
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	1.28	137	121.45	0.00	8,031	9,651	9754
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.22	2.10	142	138.32	0.00	11,490	15,652	15894
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.99	0.22	79	102.21	0.00	9,965	10,164	10185
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.05	0.52	79	114.57	0.00	9,157	10,443	10490
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.02	0.37	79	101.39	0.00	4,050	4,041	4055
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.32	0.90	165	104.22	0.00	7,219	7,459	7524



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## Bond Index Constituent

Clean Price Performance			Index Price 02-Aug-2017	Previous Index Price 01-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.26	101.28	-0.017%	-0.024%	-0.516%	-3.415%	-0.60	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.08	106.07	0.004%	-0.008%	-0.292%	-2.812%	-0.51	1.16	1.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	109.25	0.027%	0.020%	-0.067%	-2.708%	-0.52	1.83	1.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.10	114.06	0.038%	0.045%	-0.233%	-3.447%	-0.45	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	113.38	113.30	0.073%	0.099%	-0.041%	-2.625%	-0.41	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.35	117.25	0.084%	0.130%	-0.045%	-2.961%	-0.37	2.96	2.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	103.91	0.158%	0.231%	0.296%	-0.790%	-0.08	4.53	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.26	121.03	0.188%	0.260%	0.168%	-2.064%	0.11	5.15	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	119.87	0.254%	0.349%	0.334%	-1.282%	0.32	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.22	135.83	0.288%	0.413%	0.326%	-1.888%	0.53	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	101.58	0.411%	0.615%	0.818%	-0.382%	0.76	8.43	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.05	113.41	0.565%	0.920%	0.421%	-1.216%	1.21	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.02	100.15	0.872%	1.476%	0.965%		1.64	16.92	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.32	102.30	0.995%	1.863%	1.591%	-3.949%	1.85	21.37	20.98

Return Price Performance			Index Price 02-Aug-2017	Previous Index Price 01-Aug-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.60	105.60	-0.002%	0.006%	-0.026%	-0.321%	-0.60	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	109.61	0.016%	0.015%	0.088%	-0.380%	-0.51	1.16	1.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.78	0.037%	0.042%	0.296%	-4.230%	-0.52	1.83	1.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.70	0.050%	0.070%	0.224%	-0.502%	-0.45	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	114.59	0.083%	0.120%	0.315%	-4.101%	-0.41	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	121.18	0.092%	0.148%	0.330%	-0.522%	-0.37	2.96	2.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	104.22	0.159%	0.235%	0.364%	-1.097%	-0.08	4.53	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.70	122.47	0.194%	0.275%	0.454%	-3.278%	0.11	5.15	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.45	121.14	0.258%	0.360%	0.586%	-2.378%	0.32	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.32	137.92	0.294%	0.428%	0.677%	-3.381%	0.53	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	101.79	0.412%	0.618%	0.906%	-0.779%	0.76	8.43	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	113.92	0.568%	0.928%	0.610%	-2.044%	1.21	11.23	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.39	100.51	0.874%	1.479%	1.117%		1.64	16.92	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.22	103.20	0.991%	1.858%	1.756%	-4.643%	1.85	21.37	20.98