

# Irish Stock Exchange Daily Bond Index Report

Tuesday 22 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 22-Aug-2017	Previous Close Value 21-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.36	116.45	-0.076%	0.41%	0.24%	-2.06%	16.36%	6.05	6.00	0.82
All Bond Index (Return)	202.91	203.05	-0.066%	0.60%	0.71%	0.10%	102.91%	6.05	6.00	0.82
Under 3 Bond Index (Clean)	86.76	86.77	-0.008%	-0.23%	-0.46%	-3.17%	-13.24%	1.64	1.65	-0.46
Under 3 Bond Index (Return)	143.21	143.20	0.003%	0.03%	0.17%	-0.35%	43.21%	1.64	1.65	-0.46
Under 5 Bond Index (Clean)	100.07	100.08	-0.011%	-0.13%	-0.32%	-2.90%	0.07%	2.17	2.18	-0.37
Under 5 Bond Index (Return)	168.88	168.88	0.000%	0.11%	0.25%	-0.32%	68.88%	2.17	2.18	-0.37
Under 10 Bond Index (Clean)	111.66	111.70	-0.030%	0.10%	-0.01%	-2.29%	11.66%	4.00	3.99	0.21
Under 10 Bond Index (Return)	190.51	190.55	-0.020%	0.31%	0.49%	-0.02%	90.51%	4.00	3.99	0.21
5 Plus Bond Index (Clean)	131.16	131.34	-0.137%	0.91%	0.77%	-1.13%	31.16%	9.65	9.55	1.07
5 Plus Bond Index (Return)	230.25	230.54	-0.128%	1.05%	1.13%	0.67%	130.25%	9.65	9.55	1.07
10 Plus Bond Index (Clean)	139.60	140.01	-0.293%	1.87%	1.45%	-1.62%	39.60%	15.70	15.46	1.55
10 Plus Bond Index (Return)	255.05	255.78	-0.285%	1.98%	1.73%	0.05%	155.05%	15.70	15.46	1.55

## 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	100.89	4.64	308	105.53	0.00	6,227	6,282	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.75	3.80	308	109.54	0.00	8,835	9,343	9678
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.01	0.78	65	109.80	0.00	7,298	7,955	8012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.77	4.98	308	118.75	0.00	6,386	7,265	7583
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.18	1.55	126	114.73	0.00	10,926	12,366	12535
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.15	4.22	308	121.37	0.00	8,058	9,439	9779
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.24	0.35	160	104.59	0.00	6,828	7,117	7141
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.16	1.66	155	122.82	0.00	6,308	7,643	7748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.18	1.46	157	121.64	0.00	8,031	9,652	9769
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.12	2.40	162	138.51	0.00	11,490	15,640	15916
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.18	0.27	99	102.45	0.00	9,965	10,182	10209
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.52	0.65	99	115.17	0.00	9,157	10,486	10546
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.44	0.46	99	101.90	0.00	4,050	4,108	4127
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.07	1.01	185	105.08	0.00	7,219	7,512	7586



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Aug-2017	Previous Index Price 21-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	100.89	100.91	-0.020%	-0.394%	-0.884%	-3.772%	-0.35	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.75	105.77	-0.018%	-0.319%	-0.602%	-3.113%	-0.47	1.11	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.01	109.02	-0.010%	-0.229%	-0.315%	-2.950%	-0.52	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.77	113.78	-0.007%	-0.246%	-0.524%	-3.728%	-0.46	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	113.18	113.17	0.005%	-0.081%	-0.221%	-2.800%	-0.43	2.53	2.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.15	117.17	-0.017%	-0.043%	-0.217%	-3.128%	-0.40	2.90	2.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.24	104.26	-0.017%	0.388%	0.453%	-0.635%	-0.13	4.48	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.16	121.18	-0.016%	0.178%	0.085%	-2.144%	0.09	5.09	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.18	120.23	-0.037%	0.353%	0.338%	-1.278%	0.29	5.98	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.12	136.21	-0.069%	0.335%	0.247%	-1.965%	0.51	6.47	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	102.27	-0.089%	0.798%	1.002%	-0.200%	0.74	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.52	114.73	-0.178%	1.342%	0.840%	-0.804%	1.17	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.44	101.75	-0.298%	1.902%	1.389%		1.61	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.07	104.54	-0.451%	2.599%	2.324%	-3.256%	1.81	21.34	20.96

Return Price Performance			Index Price 22-Aug-2017	Previous Index Price 21-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	105.53	105.53	-0.005%	-0.064%	-0.096%	-0.391%	-0.35	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.54	109.55	-0.006%	-0.061%	0.012%	-0.455%	-0.47	1.11	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.79	0.001%	0.015%	0.268%	-4.256%	-0.52	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.74	0.008%	0.063%	0.218%	-0.509%	-0.46	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	114.73	114.71	0.016%	0.156%	0.352%	-4.066%	-0.43	2.53	2.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.37	121.37	-0.005%	0.207%	0.390%	-0.463%	-0.40	2.90	2.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	104.61	-0.014%	0.434%	0.563%	-0.901%	-0.13	4.48	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.82	-0.007%	0.368%	0.548%	-3.188%	0.09	5.09	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.64	121.68	-0.029%	0.518%	0.744%	-2.224%	0.29	5.98	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.51	138.59	-0.057%	0.566%	0.815%	-3.249%	0.51	6.47	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.54	-0.086%	0.855%	1.144%	-0.545%	0.74	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.37	-0.171%	1.463%	1.144%	-1.525%	1.17	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.90	102.20	-0.292%	1.997%	1.633%		1.61	16.87	16.60
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.08	105.55	-0.441%	2.694%	2.592%	-3.860%	1.81	21.34	20.96