

# Irish Stock Exchange Daily Bond Index Report

Wednesday 23 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 23-Aug-2017	Previous Close Value 22-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.53	116.36	0.144%	0.55%	0.39%	-1.92%	16.53%	6.05	6.01	0.80
All Bond Index (Return)	203.22	202.91	0.151%	0.75%	0.86%	0.25%	103.22%	6.05	6.01	0.80
Under 3 Bond Index (Clean)	86.77	86.76	0.014%	-0.22%	-0.45%	-3.16%	-13.23%	1.64	1.65	-0.48
Under 3 Bond Index (Return)	143.25	143.21	0.025%	0.06%	0.20%	-0.32%	43.25%	1.64	1.65	-0.48
Under 5 Bond Index (Clean)	100.09	100.07	0.028%	-0.10%	-0.29%	-2.88%	0.09%	2.17	2.18	-0.38
Under 5 Bond Index (Return)	168.95	168.88	0.038%	0.15%	0.29%	-0.28%	68.95%	2.17	2.18	-0.38
Under 10 Bond Index (Clean)	111.75	111.66	0.080%	0.18%	0.07%	-2.21%	11.75%	4.00	3.99	0.19
Under 10 Bond Index (Return)	190.68	190.51	0.088%	0.40%	0.58%	0.07%	90.68%	4.00	3.99	0.19
5 Plus Bond Index (Clean)	131.49	131.16	0.251%	1.16%	1.02%	-0.88%	31.49%	9.66	9.56	1.04
5 Plus Bond Index (Return)	230.84	230.25	0.255%	1.31%	1.39%	0.93%	130.84%	9.66	9.56	1.04
10 Plus Bond Index (Clean)	140.22	139.60	0.444%	2.32%	1.90%	-1.19%	40.22%	15.71	15.48	1.53
10 Plus Bond Index (Return)	256.19	255.05	0.447%	2.44%	2.18%	0.49%	156.19%	15.71	15.48	1.53

## 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	4.66	309	105.55	0.00	6,227	6,283	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.75	3.81	309	109.56	0.00	8,835	9,343	9680
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.02	0.80	66	109.82	0.00	7,298	7,956	8014
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.78	5.00	309	118.78	0.00	6,386	7,266	7585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.21	1.57	127	114.77	0.00	10,926	12,369	12540
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	4.23	309	121.43	0.00	8,058	9,443	9784
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.35	161	104.70	0.00	6,828	7,124	7148
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.28	1.67	156	122.95	0.00	6,308	7,651	7756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	1.47	158	121.81	0.00	8,031	9,665	9783
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.32	2.41	163	138.73	0.00	11,490	15,664	15941
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.39	0.27	100	102.67	0.00	9,965	10,203	10231
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.87	0.66	100	115.53	0.00	9,157	10,518	10579
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.92	0.47	100	102.39	0.00	4,050	4,128	4147
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.71	1.02	186	105.73	0.00	7,219	7,559	7633



# Irish Stock Exchange Daily Bond Index Report

Wednesday 23 August, 2017

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

## Bond Index Constituent

Clean Price Performance			Index Price 23-Aug-2017	Previous Index Price 22-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	100.89	0.005%	-0.389%	-0.879%	-3.768%	-0.49	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.75	105.75	0.001%	-0.318%	-0.601%	-3.112%	-0.48	1.11	1.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.02	109.01	0.011%	-0.218%	-0.305%	-2.940%	-0.54	1.77	1.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.78	113.77	0.013%	-0.233%	-0.511%	-3.716%	-0.47	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	113.21	113.18	0.029%	-0.052%	-0.192%	-2.772%	-0.45	2.53	2.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.15	0.042%	-0.001%	-0.175%	-3.088%	-0.42	2.90	2.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.24	0.099%	0.487%	0.552%	-0.537%	-0.15	4.48	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.28	121.16	0.102%	0.280%	0.188%	-2.044%	0.07	5.09	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.18	0.132%	0.486%	0.471%	-1.148%	0.27	5.98	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.32	136.12	0.150%	0.485%	0.398%	-1.818%	0.49	6.47	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.39	102.18	0.210%	1.010%	1.215%	0.010%	0.72	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.87	114.52	0.306%	1.652%	1.149%	-0.500%	1.14	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.92	101.44	0.474%	2.385%	1.870%		1.59	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.71	104.07	0.620%	3.235%	2.959%	-2.656%	1.78	21.36	20.99

Return Price Performance			Index Price 23-Aug-2017	Previous Index Price 22-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	105.55	105.53	0.019%	-0.045%	-0.077%	-0.372%	-0.49	0.15	0.15
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.56	109.54	0.013%	-0.048%	0.025%	-0.443%	-0.48	1.11	1.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.82	109.80	0.022%	0.036%	0.290%	-4.235%	-0.54	1.77	1.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.78	118.75	0.026%	0.089%	0.244%	-0.483%	-0.47	2.00	2.01
IE0034074488	3407448	4.5 Treas Bnd 2020	114.77	114.73	0.040%	0.196%	0.392%	-4.028%	-0.45	2.53	2.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.43	121.37	0.052%	0.259%	0.442%	-0.411%	-0.42	2.90	2.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.70	104.59	0.100%	0.535%	0.664%	-0.802%	-0.15	4.48	4.48
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.95	122.82	0.110%	0.478%	0.658%	-3.081%	0.07	5.09	5.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.81	121.64	0.139%	0.658%	0.884%	-2.088%	0.27	5.98	5.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.73	138.51	0.158%	0.725%	0.975%	-3.096%	0.49	6.47	6.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.67	102.45	0.213%	1.070%	1.359%	-0.333%	0.72	8.38	8.32
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.53	115.17	0.311%	1.779%	1.459%	-1.218%	1.14	11.18	11.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.39	101.90	0.477%	2.483%	2.117%		1.59	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.73	105.08	0.619%	3.330%	3.227%	-3.265%	1.78	21.36	20.99