

# Irish Stock Exchange Daily Bond Index Report

Tuesday 18 July, 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 18-Jul-2017	Previous Close Value 17-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.86	115.78	0.068%	-0.20%	-0.20%	-2.49%	15.86%	6.08	6.02	0.92
All Bond Index (Return)	201.42	201.26	0.077%	-0.03%	-0.03%	-0.64%	101.42%	6.08	6.02	0.92
Under 3 Bond Index (Clean)	87.03	87.03	0.000%	-0.16%	-0.16%	-2.87%	-12.98%	1.74	1.75	-0.37
Under 3 Bond Index (Return)	143.04	143.02	0.012%	0.06%	0.06%	-0.47%	43.04%	1.74	1.75	-0.37
Under 5 Bond Index (Clean)	100.23	100.22	0.006%	-0.16%	-0.16%	-2.75%	0.23%	2.27	2.27	-0.26
Under 5 Bond Index (Return)	168.52	168.49	0.017%	0.04%	0.04%	-0.53%	68.52%	2.27	2.27	-0.26
Under 10 Bond Index (Clean)	111.52	111.47	0.045%	-0.14%	-0.14%	-2.41%	11.52%	4.08	4.07	0.32
Under 10 Bond Index (Return)	189.64	189.54	0.053%	0.03%	0.03%	-0.48%	89.64%	4.08	4.07	0.32
5 Plus Bond Index (Clean)	129.87	129.70	0.127%	-0.23%	-0.23%	-2.10%	29.87%	9.68	9.57	1.18
5 Plus Bond Index (Return)	227.44	227.14	0.133%	-0.10%	-0.10%	-0.56%	127.44%	9.68	9.57	1.18
10 Plus Bond Index (Clean)	136.96	136.71	0.185%	-0.47%	-0.47%	-3.48%	36.96%	15.76	15.50	1.68
10 Plus Bond Index (Return)	249.79	249.31	0.190%	-0.37%	-0.37%	-2.02%	149.79%	15.76	15.50	1.68

## 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	101.51	4.11	273	105.63	0.00	6,227	6,321	6577
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.16	3.37	273	109.52	0.00	8,835	9,379	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.33	0.36	30	109.69	0.00	7,398	8,088	8115
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.16	4.41	273	118.57	0.00	6,461	7,376	7661
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.26	1.12	91	114.38	0.00	10,966	12,420	12543
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.22	3.74	273	120.96	0.00	8,058	9,445	9746
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.27	125	103.89	0.00	6,828	7,075	7093
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.84	1.28	120	122.12	0.00	6,308	7,623	7704
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.60	1.14	122	120.74	0.00	8,031	9,605	9696
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.55	1.88	127	137.43	0.00	11,490	15,576	15792
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.22	0.18	64	101.40	0.00	9,965	10,087	10104
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.95	0.42	64	113.37	0.00	9,007	10,173	10211
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.54	0.30	64	99.84	0.00	4,000	3,982	3994
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.35	0.82	150	102.17	0.00	7,219	7,316	7375



# Irish Stock Exchange Daily Bond Index Report

Tuesday 18 July, 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 18-Jul-2017	Previous Index Price 17-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.51	101.53	-0.018%	-0.269%	-0.269%	-3.175%	-0.59	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.16	106.16	-0.001%	-0.218%	-0.218%	-2.739%	-0.41	1.21	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.33	0.002%	-0.023%	-0.023%	-2.665%	-0.45	1.87	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.16	114.16	-0.004%	-0.184%	-0.184%	-3.400%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	113.26	113.25	0.010%	-0.146%	-0.146%	-2.727%	-0.30	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.22	117.20	0.015%	-0.159%	-0.159%	-3.072%	-0.27	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.58	0.035%	-0.149%	-0.149%	-1.231%	0.02	4.58	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.84	120.80	0.037%	-0.178%	-0.178%	-2.401%	0.20	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.60	119.51	0.072%	-0.149%	-0.149%	-1.757%	0.41	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.55	135.41	0.106%	-0.166%	-0.166%	-2.369%	0.62	6.57	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.22	101.07	0.156%	0.058%	0.058%	-1.133%	0.86	8.47	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.95	112.82	0.120%	-0.543%	-0.543%	-2.165%	1.30	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.54	99.33	0.211%	-0.509%	-0.509%	-2.165%	1.73	16.93	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.35	101.08	0.262%	-0.351%	-0.351%	-5.785%	1.94	21.34	20.94

Return Price Performance			Index Price 18-Jul-2017	Previous Index Price 17-Jul-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	-0.003%	-0.002%	-0.002%	-0.297%	-0.59	0.25	0.25
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.51	0.011%	-0.009%	-0.009%	-0.476%	-0.41	1.21	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.69	109.68	0.013%	0.175%	0.175%	-4.345%	-0.45	1.87	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.57	118.56	0.010%	0.068%	0.068%	-0.658%	-0.36	2.10	2.11
IE0034074488	3407448	4.5 Treas Bnd 2020	114.38	114.36	0.020%	0.049%	0.049%	-4.356%	-0.30	2.63	2.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.96	120.92	0.026%	0.050%	0.050%	-0.800%	-0.27	3.00	3.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.85	0.037%	-0.112%	-0.112%	-1.566%	0.02	4.58	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.12	122.07	0.045%	-0.019%	-0.019%	-3.733%	0.20	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.74	120.64	0.079%	-0.009%	-0.009%	-2.955%	0.41	6.08	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.43	137.28	0.115%	0.030%	0.030%	-4.002%	0.62	6.57	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.40	101.24	0.158%	0.107%	0.107%	-1.565%	0.86	8.47	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.37	113.23	0.125%	-0.437%	-0.437%	-3.064%	1.30	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.84	99.63	0.216%	-0.424%	-0.424%	-2.165%	1.73	16.93	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.17	101.90	0.266%	-0.252%	-0.252%	-6.525%	1.94	21.34	20.94