

# Irish Stock Exchange Daily Bond Index Report

Wednesday 19 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 19-Jul-2017	Previous Close Value 18-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.07	115.86	0.186%	-0.01%	-0.01%	-2.31%	16.07%	6.09	6.04	0.89
All Bond Index (Return)	201.80	201.42	0.191%	0.16%	0.16%	-0.45%	101.80%	6.09	6.04	0.89
Under 3 Bond Index (Clean)	87.02	87.03	-0.001%	-0.16%	-0.16%	-2.88%	-12.98%	1.74	1.74	-0.37
Under 3 Bond Index (Return)	143.06	143.04	0.011%	0.07%	0.07%	-0.45%	43.06%	1.74	1.74	-0.37
Under 5 Bond Index (Clean)	100.24	100.23	0.014%	-0.15%	-0.15%	-2.73%	0.24%	2.26	2.27	-0.27
Under 5 Bond Index (Return)	168.56	168.52	0.024%	0.06%	0.06%	-0.51%	68.56%	2.26	2.27	-0.27
Under 10 Bond Index (Clean)	111.62	111.52	0.086%	-0.06%	-0.06%	-2.33%	11.62%	4.08	4.07	0.29
Under 10 Bond Index (Return)	189.82	189.64	0.094%	0.13%	0.13%	-0.38%	89.82%	4.08	4.07	0.29
5 Plus Bond Index (Clean)	130.31	129.87	0.345%	0.12%	0.12%	-1.77%	30.31%	9.70	9.59	1.15
5 Plus Bond Index (Return)	228.23	227.44	0.349%	0.25%	0.25%	-0.21%	128.23%	9.70	9.59	1.15
10 Plus Bond Index (Clean)	137.87	136.96	0.662%	0.19%	0.19%	-2.84%	37.87%	15.78	15.53	1.64
10 Plus Bond Index (Return)	251.44	249.79	0.663%	0.29%	0.29%	-1.37%	151.44%	15.78	15.53	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	101.49	4.13	274	105.62	0.00	6,227	6,320	6577
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.14	3.38	274	109.52	0.00	8,835	9,377	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.33	0.37	31	109.71	0.00	7,398	8,088	8116
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.16	4.43	274	118.59	0.00	6,461	7,376	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.28	1.13	92	114.41	0.00	10,966	12,422	12547
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.24	3.75	274	120.99	0.00	8,058	9,446	9749
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.28	126	103.99	0.00	6,828	7,082	7100
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.95	1.29	121	122.24	0.00	6,308	7,630	7711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.80	1.15	123	120.94	0.00	8,031	9,621	9713
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.80	1.89	128	137.70	0.00	11,490	15,604	15822
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.51	0.18	65	101.69	0.00	9,965	10,116	10134
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.43	0.43	65	113.86	0.00	9,007	10,216	10255
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.19	0.30	65	100.49	0.00	4,000	4,007	4020
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.36	0.83	151	103.19	0.00	7,219	7,389	7449



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jul-2017	Previous Index Price 18-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	101.49	101.51	-0.022%	-0.291%	-0.291%	-3.196%	-0.57	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.14	106.16	-0.016%	-0.234%	-0.234%	-2.755%	-0.41	1.20	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.33	0.002%	-0.021%	-0.021%	-2.664%	-0.46	1.87	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.16	114.16	0.002%	-0.183%	-0.183%	-3.398%	-0.37	2.09	2.10
IE0034074488	3407448	4.5 Treas Bnd 2020	113.28	113.26	0.018%	-0.129%	-0.129%	-2.710%	-0.31	2.62	2.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.24	117.22	0.020%	-0.140%	-0.140%	-3.053%	-0.28	3.00	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.61	0.100%	-0.049%	-0.049%	-1.131%	0.00	4.57	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.95	120.84	0.086%	-0.092%	-0.092%	-2.317%	0.18	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.80	119.60	0.166%	0.018%	0.018%	-1.594%	0.38	6.07	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.80	135.55	0.183%	0.017%	0.017%	-2.190%	0.60	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.51	101.22	0.286%	0.345%	0.345%	-0.850%	0.82	8.47	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.43	112.95	0.424%	-0.122%	-0.122%	-1.750%	1.26	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.19	99.54	0.645%	0.133%	0.133%		1.69	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.36	101.35	1.001%	0.646%	0.646%	-4.843%	1.89	21.38	20.98

Return Price Performance			Index Price 19-Jul-2017	Previous Index Price 18-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	105.62	105.63	-0.007%	-0.009%	-0.009%	-0.304%	-0.57	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.52	-0.005%	-0.014%	-0.014%	-0.481%	-0.41	1.20	1.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.71	109.69	0.013%	0.188%	0.188%	-4.333%	-0.46	1.87	1.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.57	0.015%	0.083%	0.083%	-0.643%	-0.37	2.09	2.10
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.38	0.028%	0.077%	0.077%	-4.329%	-0.31	2.62	2.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	120.96	0.030%	0.079%	0.079%	-0.770%	-0.28	3.00	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	103.89	0.102%	-0.010%	-0.010%	-1.466%	0.00	4.57	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.24	122.12	0.094%	0.075%	0.075%	-3.643%	0.18	5.19	5.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	120.74	0.173%	0.164%	0.164%	-2.787%	0.38	6.07	6.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.70	137.43	0.191%	0.221%	0.221%	-3.819%	0.60	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.69	101.40	0.289%	0.396%	0.396%	-1.280%	0.82	8.47	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.86	113.37	0.428%	-0.011%	-0.011%	-2.650%	1.26	11.26	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.49	99.84	0.648%	0.221%	0.221%		1.69	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.19	102.17	0.997%	0.743%	0.743%	-5.593%	1.89	21.38	20.98