

# Irish Stock Exchange Daily Bond Index Report

Thursday 20 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 20-Jul-2017	Previous Close Value 19-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.12	116.07	0.040%	0.03%	0.03%	-2.27%	16.12%	6.09	6.03	0.88
All Bond Index (Return)	201.90	201.80	0.048%	0.20%	0.20%	-0.40%	101.90%	6.09	6.03	0.88
Under 3 Bond Index (Clean)	87.00	87.02	-0.031%	-0.19%	-0.19%	-2.91%	-13.00%	1.73	1.73	-0.38
Under 3 Bond Index (Return)	143.03	143.06	-0.018%	0.05%	0.05%	-0.47%	43.03%	1.73	1.73	-0.38
Under 5 Bond Index (Clean)	100.23	100.24	-0.016%	-0.16%	-0.16%	-2.75%	0.23%	2.26	2.26	-0.28
Under 5 Bond Index (Return)	168.55	168.56	-0.005%	0.05%	0.05%	-0.51%	68.55%	2.26	2.26	-0.28
Under 10 Bond Index (Clean)	111.64	111.62	0.018%	-0.04%	-0.04%	-2.31%	11.64%	4.07	4.06	0.28
Under 10 Bond Index (Return)	189.87	189.82	0.027%	0.15%	0.15%	-0.36%	89.87%	4.07	4.06	0.28
5 Plus Bond Index (Clean)	130.43	130.31	0.091%	0.21%	0.21%	-1.68%	30.43%	9.69	9.59	1.14
5 Plus Bond Index (Return)	228.46	228.23	0.098%	0.35%	0.35%	-0.11%	128.46%	9.69	9.59	1.14
10 Plus Bond Index (Clean)	138.07	137.87	0.144%	0.33%	0.33%	-2.70%	38.07%	15.78	15.52	1.63
10 Plus Bond Index (Return)	251.82	251.44	0.149%	0.44%	0.44%	-1.22%	151.82%	15.78	15.52	1.63

## 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	101.44	4.14	275	105.58	0.00	6,227	6,317	6575
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.10	3.39	275	109.49	0.00	8,835	9,374	9674
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.30	0.39	32	109.69	0.00	7,398	8,086	8114
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.11	4.45	275	118.56	0.00	6,461	7,373	7660
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.26	1.15	93	114.41	0.00	10,966	12,420	12546
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.22	3.77	275	120.99	0.00	8,058	9,445	9749
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.28	127	104.07	0.00	6,828	7,087	7106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.97	1.30	122	122.28	0.00	6,308	7,631	7714
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.88	1.16	124	121.03	0.00	8,031	9,627	9720
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.88	1.91	129	137.79	0.00	11,490	15,613	15832
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.63	0.18	66	101.81	0.00	9,965	10,127	10145
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.56	0.43	66	114.00	0.00	9,007	10,228	10267
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.34	0.31	66	100.65	0.00	4,000	4,014	4026
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.54	0.83	152	103.37	0.00	7,219	7,402	7462



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## Bond Index Constituent

Clean Price Performance			Index Price 20-Jul-2017	Previous Index Price 19-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	101.44	101.49	-0.048%	-0.339%	-0.339%	-3.243%	-0.58	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.10	106.14	-0.032%	-0.266%	-0.266%	-2.786%	-0.42	1.19	1.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.33	-0.029%	-0.050%	-0.050%	-2.692%	-0.46	1.86	1.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.11	114.16	-0.040%	-0.223%	-0.223%	-3.437%	-0.37	2.09	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	113.26	113.28	-0.017%	-0.145%	-0.145%	-2.726%	-0.32	2.62	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.22	117.24	-0.013%	-0.152%	-0.152%	-3.065%	-0.29	2.99	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.72	0.069%	0.020%	0.020%	-1.063%	-0.02	4.56	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.97	120.95	0.022%	-0.069%	-0.069%	-2.295%	0.17	5.18	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.88	119.80	0.067%	0.084%	0.084%	-1.528%	0.37	6.07	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.88	135.80	0.056%	0.073%	0.073%	-2.136%	0.58	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.63	101.51	0.110%	0.456%	0.456%	-0.740%	0.81	8.46	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.56	113.43	0.116%	-0.005%	-0.005%	-1.635%	1.25	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.34	100.19	0.155%	0.288%	0.288%		1.68	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.54	102.36	0.176%	0.823%	0.823%	-4.675%	1.88	21.37	20.98

Return Price Performance			Index Price 20-Jul-2017	Previous Index Price 19-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	105.58	105.62	-0.032%	-0.041%	-0.041%	-0.336%	-0.58	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.49	109.52	-0.020%	-0.034%	-0.034%	-0.501%	-0.42	1.19	1.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.69	109.71	-0.018%	0.170%	0.170%	-4.351%	-0.46	1.86	1.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.59	-0.025%	0.057%	0.057%	-0.668%	-0.37	2.09	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.41	-0.005%	0.072%	0.072%	-4.334%	-0.32	2.62	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	120.99	-0.001%	0.079%	0.079%	-0.771%	-0.29	2.99	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	103.99	0.071%	0.062%	0.062%	-1.396%	-0.02	4.56	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	122.24	0.031%	0.106%	0.106%	-3.613%	0.17	5.18	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.03	120.94	0.074%	0.238%	0.238%	-2.715%	0.37	6.07	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	137.70	0.065%	0.287%	0.287%	-3.756%	0.58	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.81	101.69	0.113%	0.509%	0.509%	-1.169%	0.81	8.46	8.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.00	113.86	0.122%	0.111%	0.111%	-2.531%	1.25	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.65	100.49	0.158%	0.380%	0.380%		1.68	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.37	103.19	0.180%	0.925%	0.925%	-5.423%	1.88	21.37	20.98