

# Irish Stock Exchange Daily Bond Index Report

Friday 21 July, 2017

28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
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## Bond Indices Performance

Index	Close Value 21-Jul-2017	Previous Close Value 20-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	116.12	0.000%	0.03%	0.03%	-2.27%	16.12%	4.07	4.06	0.28
All Bond Index (Return)	201.90	201.90	0.000%	0.20%	0.20%	-0.40%	101.90%	4.07	4.06	0.28
Under 3 Bond Index (Clean)	87.00	87.00	0.000%	-0.19%	-0.19%	-2.91%	-13.00%	1.73	1.73	-0.38
Under 3 Bond Index (Return)	143.03	143.03	0.000%	0.05%	0.05%	-0.47%	43.03%	1.73	1.73	-0.38
Under 5 Bond Index (Clean)	100.23	100.23	0.000%	-0.16%	-0.16%	-2.75%	0.23%	2.26	2.26	-0.28
Under 5 Bond Index (Return)	168.55	168.55	0.000%	0.05%	0.05%	-0.51%	68.55%	2.26	2.26	-0.28
Under 10 Bond Index (Clean)	111.64	111.64	0.000%	-0.04%	-0.04%	-2.31%	11.64%	4.07	4.06	0.28
Under 10 Bond Index (Return)	189.87	189.87	0.000%	0.15%	0.15%	-0.36%	89.87%	4.07	4.06	0.28
5 Plus Bond Index (Clean)	130.43	130.43	0.000%	0.21%	0.21%	-1.68%	30.43%	6.65	6.61	0.55
5 Plus Bond Index (Return)	228.46	228.46	0.000%	0.35%	0.35%	-0.11%	128.46%	6.65	6.61	0.55
10 Plus Bond Index (Clean)		138.07								
10 Plus Bond Index (Return)		251.82								

## 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
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
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

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## Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	Clean Index Weighting					Return Index Weighting										
									All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus				
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	No	No	No	No	No	No																
E00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	No	No	No	No	No	No																
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	No	No	No	No	No	No																
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	6.10%	14.50%	10.50%	6.10%					6.30%	14.80%	10.70%	6.30%				
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	9.10%	21.50%	15.60%	9.10%					9.20%	21.70%	15.70%	9.20%				
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.80%	18.60%	13.50%	7.80%					7.70%	18.20%	13.20%	7.70%				
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	7.20%	16.90%	12.30%	7.20%					7.30%	17.20%	12.50%	7.30%				
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	12.00%	28.50%	20.70%	12.00%					12.00%	28.10%	20.40%	12.00%				
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	9.20%		15.70%	9.20%					9.30%		15.90%	9.30%				
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	6.90%		11.80%	6.90%					6.80%		11.60%	6.80%				
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	7.40%			7.40%	17.70%				7.40%			7.40%	17.80%			
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	9.30%			9.30%	22.40%				9.30%			9.30%	22.40%			
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	15.10%			15.10%	36.30%				15.10%			15.10%	36.50%			
E00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	9.80%			9.80%	23.60%				9.70%			9.70%	23.40%			
									<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>				<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>	<b>100%</b>			

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## Bond Index Constituent

Clean Price Performance			Index Price 21-Jul-2017	Previous Index Price 20-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.56	113.56	0.000%	-0.005%	-0.005%	-1.635%	1.25	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.34	100.34	0.000%	0.288%	0.288%	-3.243%	1.68	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.54	102.54	0.000%	0.823%	0.823%	-4.675%	1.88	21.37	20.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.44	101.44	0.000%	-0.339%	-0.339%	-3.243%	-0.58	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.10	106.10	0.000%	-0.266%	-0.266%	-2.786%	-0.42	1.19	1.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.30	0.000%	-0.050%	-0.050%	-2.692%	-0.46	1.86	1.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.11	114.11	0.000%	-0.223%	-0.223%	-3.437%	-0.37	2.09	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	113.26	113.26	0.000%	-0.145%	-0.145%	-2.726%	-0.32	2.62	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.22	117.22	0.000%	-0.152%	-0.152%	-3.065%	-0.29	2.99	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.79	0.000%	0.020%	0.020%	-1.063%	-0.02	4.56	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.97	120.97	0.000%	-0.069%	-0.069%	-2.295%	0.17	5.18	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.88	119.88	0.000%	0.084%	0.084%	-1.528%	0.37	6.07	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.88	135.88	0.000%	0.073%	0.073%	-2.136%	0.58	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.63	101.63	0.000%	0.456%	0.456%	-0.740%	0.81	8.46	8.40

Return Price Performance			Index Price 21-Jul-2017	Previous Index Price 20-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.00	114.00	0.000%	0.111%	0.111%	-2.531%	1.25	11.25	11.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.65	100.65	0.000%	0.380%	0.380%	-5.423%	1.68	16.94	16.66
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.37	103.37	0.000%	0.925%	0.925%	-4.423%	1.88	21.37	20.98
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.58	105.58	0.000%	-0.041%	-0.041%	-0.336%	-0.58	0.24	0.24
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.49	109.49	0.000%	-0.034%	-0.034%	-0.501%	-0.42	1.19	1.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.69	109.69	0.000%	0.170%	0.170%	-4.351%	-0.46	1.86	1.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	118.56	0.000%	0.057%	0.057%	-0.668%	-0.37	2.09	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	114.41	114.41	0.000%	0.072%	0.072%	-4.334%	-0.32	2.62	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.99	120.99	0.000%	0.079%	0.079%	-0.771%	-0.29	2.99	3.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	104.07	0.000%	0.062%	0.062%	-1.396%	-0.02	4.56	4.57
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.28	122.28	0.000%	0.106%	0.106%	-3.613%	0.17	5.18	5.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.03	121.03	0.000%	0.238%	0.238%	-2.715%	0.37	6.07	6.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	137.79	0.000%	0.287%	0.287%	-3.756%	0.58	6.56	6.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.81	101.81	0.000%	0.509%	0.509%	-1.169%	0.81	8.46	8.40