

# Irish Stock Exchange Daily Bond Index Report

Friday 4 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 04-Aug-2017	Previous Close Value 03-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.43	116.45	-0.016%	0.46%	0.30%	-2.01%	16.43%	6.09	6.04	0.83
All Bond Index (Return)	202.70	202.72	-0.007%	0.49%	0.60%	-0.01%	102.70%	6.09	6.04	0.83
Under 3 Bond Index (Clean)	86.94	86.96	-0.018%	-0.02%	-0.25%	-2.97%	-13.06%	1.69	1.69	-0.46
Under 3 Bond Index (Return)	143.20	143.21	-0.006%	0.03%	0.17%	-0.36%	43.20%	1.69	1.69	-0.46
Under 5 Bond Index (Clean)	100.22	100.24	-0.016%	0.03%	-0.16%	-2.75%	0.22%	2.22	2.22	-0.35
Under 5 Bond Index (Return)	168.82	168.83	-0.005%	0.07%	0.21%	-0.36%	68.82%	2.22	2.22	-0.35
Under 10 Bond Index (Clean)	111.79	111.81	-0.020%	0.21%	0.10%	-2.18%	11.79%	4.04	4.03	0.22
Under 10 Bond Index (Return)	190.39	190.41	-0.009%	0.24%	0.43%	-0.08%	90.39%	4.04	4.03	0.22
5 Plus Bond Index (Clean)	131.11	131.13	-0.016%	0.87%	0.73%	-1.16%	31.11%	9.69	9.58	1.08
5 Plus Bond Index (Return)	229.88	229.90	-0.009%	0.89%	0.97%	0.51%	129.88%	9.69	9.58	1.08
10 Plus Bond Index (Clean)	139.32	139.33	-0.001%	1.67%	1.25%	-1.82%	39.32%	15.74	15.49	1.57
10 Plus Bond Index (Return)	254.31	254.30	0.005%	1.68%	1.43%	-0.24%	154.31%	15.74	15.49	1.57

## 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	101.19	4.37	290	105.56	0.00	6,227	6,301	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.00	3.58	290	109.57	0.00	8,835	9,365	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.21	0.57	47	109.78	0.00	7,298	7,970	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.03	4.69	290	118.72	0.00	6,386	7,282	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.35	1.33	108	114.68	0.00	10,926	12,384	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.31	3.97	290	121.28	0.00	8,058	9,452	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.08	0.31	142	104.39	0.00	6,828	7,106	7128
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.21	1.46	137	122.67	0.00	6,308	7,646	7739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.17	1.30	139	121.47	0.00	8,031	9,651	9755
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.27	2.13	144	138.40	0.00	11,490	15,658	15903
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.17	0.22	81	102.39	0.00	9,965	10,181	10203
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.31	0.53	81	114.84	0.00	9,157	10,466	10515
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.32	0.38	81	101.69	0.00	4,050	4,103	4119
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.81	0.92	167	104.73	0.00	7,219	7,494	7560



# Irish Stock Exchange Daily Bond Index Report

Friday 4 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 04-Aug-2017	Previous Index Price 03-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	101.19	101.21	-0.018%	-0.095%	-0.587%	-3.483%	-0.57	0.19	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.00	106.02	-0.023%	-0.081%	-0.365%	-2.882%	-0.49	1.15	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.21	109.25	-0.032%	-0.043%	-0.130%	-2.770%	-0.52	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.03	114.06	-0.021%	-0.017%	-0.295%	-3.507%	-0.45	2.05	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	113.35	113.35	-0.004%	0.070%	-0.071%	-2.653%	-0.42	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	117.32	-0.006%	0.096%	-0.078%	-2.993%	-0.38	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	104.10	-0.018%	0.237%	0.302%	-0.785%	-0.09	4.52	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.21	121.25	-0.031%	0.219%	0.126%	-2.104%	0.11	5.14	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.17	120.21	-0.032%	0.344%	0.329%	-1.287%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.27	136.31	-0.026%	0.452%	0.365%	-1.850%	0.52	6.52	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	102.18	-0.009%	0.789%	0.993%	-0.209%	0.74	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.31	114.30	0.006%	1.149%	0.649%	-0.992%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.32	101.33	-0.009%	1.776%	1.264%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.81	103.82	-0.006%	2.348%	2.075%	-3.492%	1.82	21.38	21.00

Return Price Performance			Index Price 04-Aug-2017	Previous Index Price 03-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	105.56	105.56	-0.003%	-0.034%	-0.065%	-0.361%	-0.57	0.19	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.59	-0.011%	-0.034%	0.039%	-0.428%	-0.49	1.15	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	109.80	-0.021%	0.002%	0.256%	-4.269%	-0.52	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	118.73	-0.007%	0.039%	0.193%	-0.533%	-0.45	2.05	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	114.67	0.007%	0.113%	0.308%	-4.108%	-0.42	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	121.28	0.006%	0.139%	0.321%	-0.531%	-0.38	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	104.41	-0.016%	0.245%	0.374%	-1.088%	-0.09	4.52	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.67	122.70	-0.021%	0.252%	0.431%	-3.300%	0.11	5.14	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.47	121.49	-0.023%	0.371%	0.596%	-2.367%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.40	138.43	-0.015%	0.488%	0.737%	-3.324%	0.52	6.52	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.39	102.40	-0.006%	0.798%	1.087%	-0.601%	0.74	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	114.82	0.012%	1.168%	0.850%	-1.811%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.69	101.70	-0.005%	1.788%	1.424%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.73	104.73	-0.001%	2.349%	2.247%	-4.183%	1.82	21.38	21.00