

# Irish Stock Exchange Daily Bond Index Report

Monday 12 June, 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	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.14	3.57	237	105.71	0.00	6,227	6,360	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.74	2.92	237	109.67	0.00	8,948	9,551	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.95	4.33	359	114.27	0.00	7,468	8,210	8533
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.09	3.83	237	118.92	0.00	6,461	7,436	7683
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.17	0.68	55	114.85	0.00	11,266	12,863	12939
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.30	3.25	237	121.54	0.00	8,078	9,555	9818
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.85	0.20	89	105.05	0.00	6,328	6,635	6647
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.78	0.90	84	123.68	0.00	6,308	7,746	7802
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.55	0.80	86	122.35	0.00	8,031	9,762	9826
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.95	1.35	91	139.30	0.00	11,390	15,713	15867
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.03	0.08	28	103.11	0.00	9,965	10,267	10275
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.36	0.18	28	115.55	0.00	9,007	10,390	10407
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.13	0.13	28	102.26	0.00	4,000	4,085	4091
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.58	0.63	114	104.21	0.00	6,894	7,141	7184



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Jun-2017	Previous Index Price 09-Jun-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.14	102.14	-0.009%	-0.162%	-1.091%	-2.580%	-0.65	0.34	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.74	106.76	-0.012%	-0.157%	-0.748%	-2.201%	-0.48	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.95	109.96	-0.015%	-0.159%	-0.541%	-2.119%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.09	115.10	-0.014%	-0.178%	-0.743%	-2.615%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.17	114.17	0.002%	-0.078%	-0.215%	-1.944%	-0.44	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.30	118.30	-0.001%	-0.056%	-0.181%	-2.179%	-0.42	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.85	104.80	0.046%	0.271%	1.009%	-0.051%	-0.22	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.78	122.69	0.073%	0.241%	0.981%	-0.834%	-0.05	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.55	121.43	0.096%	0.428%	1.412%	-0.154%	0.19	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.95	137.69	0.188%	0.411%	1.443%	-0.642%	0.41	6.67	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.03	102.82	0.208%	0.725%	2.805%	0.632%	0.65	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.36	114.89	0.415%	0.997%	3.239%	-0.074%	1.12	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.13	101.55	0.578%	1.068%	4.636%		1.57	17.08	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.58	102.72	0.840%	1.420%	4.797%	-3.705%	1.83	21.52	21.13

Return Price Performance			Index Price 12-Jun-2017	Previous Index Price 09-Jun-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.71	105.67	0.034%	0.014%	-0.026%	-0.221%	-0.65	0.34	0.35
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.64	0.022%	-0.018%	0.088%	-0.345%	-0.48	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.25	0.018%	-0.026%	0.247%	-0.351%	-0.51	1.90	1.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.92	118.88	0.028%	-0.009%	0.268%	-0.368%	-0.48	2.20	2.21
IE0034074488	3407448	4.5 Treas Bnd 2020	114.85	114.81	0.034%	0.051%	-3.240%	-3.965%	-0.44	2.73	2.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.54	121.50	0.034%	0.082%	0.651%	-0.318%	-0.42	3.10	3.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.05	104.99	0.052%	0.295%	1.162%	-0.468%	-0.22	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.68	123.56	0.099%	0.344%	1.621%	-2.506%	-0.05	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.35	122.21	0.119%	0.518%	1.977%	-1.656%	0.19	6.18	6.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.30	139.00	0.218%	0.536%	2.233%	-2.700%	0.41	6.67	6.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.11	102.88	0.217%	0.757%	1.989%	0.094%	0.65	8.58	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	115.05	0.432%	1.065%	1.492%	-1.204%	1.12	11.38	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.26	101.66	0.591%	1.121%	4.376%		1.57	17.08	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.21	103.33	0.852%	1.476%	5.189%	-4.658%	1.83	21.52	21.13