

# Irish Stock Exchange Daily Bond Index Report

Wednesday 14 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 14-Jun-2017	Previous Close Value 13-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.42	117.27	0.128%	0.31%	1.04%	-1.18%	17.42%	6.15	6.11	0.74
All Bond Index (Return)	203.48	203.21	0.135%	0.43%	1.70%	0.38%	103.48%	6.15	6.11	0.74
Under 3 Bond Index (Clean)	87.55	87.57	-0.017%	-0.21%	-0.69%	-2.28%	-12.45%	1.83	1.83	-0.45
Under 3 Bond Index (Return)	143.31	143.32	-0.004%	-0.04%	0.20%	-0.28%	43.31%	1.83	1.83	-0.45
Under 5 Bond Index (Clean)	100.93	100.94	-0.014%	-0.16%	-0.44%	-2.07%	0.93%	2.33	2.34	-0.39
Under 5 Bond Index (Return)	169.05	169.06	-0.003%	0.00%	0.37%	-0.22%	69.05%	2.33	2.34	-0.39
Under 10 Bond Index (Clean)	112.74	112.69	0.044%	0.06%	0.37%	-1.35%	12.74%	4.16	4.16	0.13
Under 10 Bond Index (Return)	191.06	190.95	0.053%	0.19%	1.09%	0.26%	91.06%	4.16	4.16	0.13
5 Plus Bond Index (Clean)	132.40	132.06	0.260%	0.75%	2.49%	-0.19%	32.40%	9.77	9.68	0.99
5 Plus Bond Index (Return)	231.30	230.69	0.265%	0.84%	3.03%	1.13%	131.30%	9.77	9.68	0.99
10 Plus Bond Index (Clean)	140.55	139.81	0.530%	1.52%	4.38%	-0.95%	40.55%	15.83	15.60	1.51
10 Plus Bond Index (Return)	255.83	254.47	0.534%	1.59%	4.80%	0.35%	155.83%	15.83	15.60	1.51

## 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	102.10	3.60	239	105.70	0.00	6,227	6,358	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.70	2.95	239	109.65	0.00	8,835	9,548	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.83	4.35	361	114.18	0.00	7,398	8,202	8527
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.00	3.86	239	118.86	0.00	6,461	7,430	7679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.08	0.70	57	114.78	0.00	11,141	12,853	12932
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.17	3.27	239	121.45	0.00	8,058	9,545	9810
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.77	0.20	91	104.97	0.00	6,328	6,629	6642
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.63	0.92	86	123.55	0.00	6,308	7,736	7794
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.45	0.82	88	122.27	0.00	8,031	9,754	9820
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.82	1.38	93	139.19	0.00	11,490	15,698	15855
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.99	0.08	30	103.07	0.00	9,965	10,263	10271
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.53	0.20	30	115.73	0.00	9,007	10,405	10423
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.38	0.14	30	102.52	0.00	4,000	4,095	4101
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.37	0.64	116	105.01	0.00	6,894	7,195	7239



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## Bond Index Constituent

Clean Price Performance			Index Price 14-Jun-2017	Previous Index Price 13-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	102.10	102.11	-0.012%	-0.200%	-1.129%	-2.617%	-0.63	0.34	0.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.70	106.72	-0.012%	-0.195%	-0.786%	-2.238%	-0.47	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.89	-0.048%	-0.262%	-0.643%	-2.219%	-0.47	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.00	115.01	-0.012%	-0.256%	-0.821%	-2.691%	-0.46	2.19	2.20
IE0034074488	3407448	4.5 Treas Bnd 2020	114.08	114.09	-0.005%	-0.157%	-0.294%	-2.022%	-0.42	2.72	2.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.17	118.22	-0.041%	-0.160%	-0.284%	-2.281%	-0.39	3.09	3.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.77	104.73	0.041%	0.190%	0.928%	-0.131%	-0.20	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.63	122.60	0.023%	0.116%	0.855%	-0.957%	-0.03	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.45	121.34	0.097%	0.348%	1.331%	-0.234%	0.20	6.17	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.82	137.67	0.106%	0.314%	1.344%	-0.738%	0.42	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.99	102.73	0.258%	0.687%	2.766%	0.594%	0.65	8.57	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.53	115.15	0.328%	1.142%	3.387%	0.069%	1.10	11.37	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.38	101.88	0.486%	1.310%	4.887%		1.56	17.08	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.37	103.50	0.849%	2.194%	5.597%	-2.969%	1.80	21.54	21.16

Return Price Performance			Index Price 14-Jun-2017	Previous Index Price 13-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	105.70	105.69	0.003%	0.006%	-0.034%	-0.229%	-0.63	0.34	0.34
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.65	0.000%	-0.033%	0.073%	-0.360%	-0.47	1.30	1.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.18	114.23	-0.036%	-0.104%	0.169%	-0.429%	-0.47	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.86	0.002%	-0.058%	0.219%	-0.416%	-0.46	2.19	2.20
IE0034074488	3407448	4.5 Treas Bnd 2020	114.78	114.78	0.006%	-0.005%	-3.295%	-4.020%	-0.42	2.72	2.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.45	121.48	-0.028%	0.002%	0.571%	-0.397%	-0.39	3.09	3.10
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.97	104.92	0.043%	0.219%	1.085%	-0.544%	-0.20	4.67	4.68
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.55	123.51	0.032%	0.237%	1.513%	-2.610%	-0.03	5.29	5.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.27	122.15	0.105%	0.453%	1.912%	-1.718%	0.20	6.17	6.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.19	139.03	0.116%	0.460%	2.156%	-2.772%	0.42	6.67	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	102.81	0.261%	0.724%	1.956%	0.061%	0.65	8.57	8.52
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.73	115.34	0.333%	1.222%	1.650%	-1.051%	1.10	11.37	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.52	102.02	0.490%	1.373%	4.636%		1.56	17.08	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.01	104.13	0.850%	2.257%	5.999%	-3.924%	1.80	21.54	21.16