

# Irish Stock Exchange Daily Bond Index Report

Thursday 15 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 15-Jun-2017	Previous Close Value 14-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.10	117.42	-0.269%	0.04%	0.77%	-1.44%	17.10%	6.15	6.10	0.78
All Bond Index (Return)	202.96	203.48	-0.257%	0.17%	1.44%	0.12%	102.96%	6.15	6.10	0.78
Under 3 Bond Index (Clean)	87.46	87.55	-0.104%	-0.31%	-0.79%	-2.39%	-12.54%	1.83	1.84	-0.42
Under 3 Bond Index (Return)	143.18	143.31	-0.089%	-0.13%	0.11%	-0.36%	43.18%	1.83	1.84	-0.42
Under 5 Bond Index (Clean)	100.80	100.93	-0.131%	-0.29%	-0.57%	-2.20%	0.80%	2.33	2.34	-0.35
Under 5 Bond Index (Return)	168.86	169.05	-0.117%	-0.12%	0.25%	-0.33%	68.86%	2.33	2.34	-0.35
Under 10 Bond Index (Clean)	112.51	112.74	-0.204%	-0.14%	0.17%	-1.55%	12.51%	4.17	4.16	0.17
Under 10 Bond Index (Return)	190.69	191.06	-0.191%	0.00%	0.90%	0.07%	90.69%	4.17	4.16	0.17
5 Plus Bond Index (Clean)	131.88	132.40	-0.398%	0.35%	2.08%	-0.59%	31.88%	9.74	9.65	1.03
5 Plus Bond Index (Return)	230.40	231.30	-0.389%	0.45%	2.63%	0.74%	130.40%	9.74	9.65	1.03
10 Plus Bond Index (Clean)	139.73	140.55	-0.583%	0.93%	3.77%	-1.53%	39.73%	15.81	15.57	1.55
10 Plus Bond Index (Return)	254.36	255.83	-0.576%	1.01%	4.19%	-0.23%	154.36%	15.81	15.57	1.55

## 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	102.04	3.62	240	105.66	0.00	6,227	6,354	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.63	2.96	240	109.59	0.00	8,835	9,421	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.71	4.36	362	114.08	0.00	7,398	8,116	8439
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.85	3.88	240	118.73	0.00	6,461	7,420	7671
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.93	0.72	58	114.64	0.00	11,141	12,693	12772
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.99	3.29	240	121.28	0.00	8,058	9,507	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.48	0.20	92	104.68	0.00	6,328	6,611	6624
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.26	0.93	87	123.19	0.00	6,308	7,713	7772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.10	0.83	89	121.93	0.00	8,031	9,725	9792
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.41	1.39	94	138.80	0.00	11,490	15,789	15948
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.64	0.09	31	102.73	0.00	9,965	10,228	10237
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	0.20	31	115.14	0.00	9,007	10,352	10371
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.72	0.14	31	101.86	0.00	4,000	4,069	4074
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.70	0.64	117	104.34	0.00	6,894	7,149	7193



# Irish Stock Exchange Daily Bond Index Report

Thursday 15 June, 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 15-Jun-2017	Previous Index Price 14-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	102.04	102.10	-0.055%	-0.255%	-1.183%	-2.671%	-0.62	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.63	106.70	-0.067%	-0.262%	-0.852%	-2.303%	-0.45	1.29	1.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.71	109.83	-0.109%	-0.371%	-0.752%	-2.326%	-0.43	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.85	115.00	-0.130%	-0.385%	-0.950%	-2.817%	-0.42	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	113.93	114.08	-0.136%	-0.292%	-0.429%	-2.155%	-0.38	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.99	118.17	-0.157%	-0.316%	-0.440%	-2.434%	-0.36	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.77	-0.273%	-0.083%	0.652%	-0.403%	-0.14	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	122.63	-0.298%	-0.183%	0.554%	-1.253%	0.03	5.28	5.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.10	121.45	-0.291%	0.055%	1.035%	-0.525%	0.24	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.41	137.82	-0.297%	0.015%	1.043%	-1.034%	0.46	6.66	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.64	102.99	-0.337%	0.348%	2.420%	0.255%	0.69	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	115.53	-0.511%	0.626%	2.859%	-0.442%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.72	102.38	-0.648%	0.654%	4.208%		1.60	17.06	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.70	104.37	-0.650%	1.530%	4.911%	-3.600%	1.83	21.51	21.12

Return Price Performance			Index Price 15-Jun-2017	Previous Index Price 14-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	105.66	105.70	-0.039%	-0.033%	-0.073%	-0.268%	-0.62	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.65	-0.054%	-0.087%	0.019%	-0.413%	-0.45	1.29	1.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.08	114.18	-0.095%	-0.199%	0.075%	-0.523%	-0.43	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.86	-0.112%	-0.170%	0.107%	-0.528%	-0.42	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	114.64	114.78	-0.125%	-0.130%	-3.415%	-4.139%	-0.38	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	121.45	-0.141%	-0.138%	0.430%	-0.537%	-0.36	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.68	104.97	-0.270%	-0.052%	0.813%	-0.812%	-0.14	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.19	123.55	-0.287%	-0.051%	1.221%	-2.890%	0.03	5.28	5.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.93	122.27	-0.282%	0.170%	1.624%	-1.996%	0.24	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.80	139.19	-0.284%	0.175%	1.866%	-3.048%	0.46	6.66	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	103.07	-0.334%	0.388%	1.615%	-0.273%	0.69	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	115.73	-0.504%	0.712%	1.137%	-1.549%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.86	102.52	-0.643%	0.722%	3.963%		1.60	17.06	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.34	105.01	-0.641%	1.602%	5.320%	-4.540%	1.83	21.51	21.12