

# Irish Stock Exchange Daily Bond Index Report

Wednesday 21 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 21-Jun-2017	Previous Close Value 20-Jun-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.41	117.31	0.087%	0.30%	1.04%	-1.18%	17.41%	6.18	6.13	0.73
All Bond Index (Return)	203.60	203.40	0.095%	0.49%	1.76%	0.44%	103.60%	6.18	6.13	0.73
Under 3 Bond Index (Clean)	87.42	87.43	-0.017%	-0.36%	-0.84%	-2.43%	-12.58%	1.82	1.83	-0.42
Under 3 Bond Index (Return)	143.22	143.22	-0.005%	-0.10%	0.13%	-0.34%	43.22%	1.82	1.83	-0.42
Under 5 Bond Index (Clean)	100.77	100.78	-0.014%	-0.31%	-0.59%	-2.22%	0.77%	2.32	2.33	-0.35
Under 5 Bond Index (Return)	168.92	168.93	-0.004%	-0.08%	0.29%	-0.29%	68.92%	2.32	2.33	-0.35
Under 10 Bond Index (Clean)	112.62	112.59	0.028%	-0.04%	0.28%	-1.45%	12.62%	4.17	4.16	0.14
Under 10 Bond Index (Return)	191.00	190.93	0.036%	0.16%	1.06%	0.23%	91.00%	4.17	4.16	0.14
5 Plus Bond Index (Clean)	132.58	132.34	0.181%	0.88%	2.63%	-0.06%	32.58%	9.77	9.67	0.98
5 Plus Bond Index (Return)	231.72	231.29	0.186%	1.03%	3.21%	1.31%	131.72%	9.77	9.67	0.98
10 Plus Bond Index (Clean)	141.16	140.63	0.373%	1.96%	4.83%	-0.52%	41.16%	15.84	15.61	1.48
10 Plus Bond Index (Return)	257.03	256.07	0.376%	2.07%	5.29%	0.82%	157.03%	15.84	15.61	1.48

## 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	101.97	3.71	246	105.67	0.00	6,227	6,350	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.57	3.03	246	109.60	0.00	8,835	9,415	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.63	0.04	3	109.66	0.00	7,398	8,110	8112
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.79	3.98	246	118.76	0.00	6,461	7,416	7673
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.91	0.79	64	114.70	0.00	11,141	12,691	12779
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.98	3.37	246	121.35	0.00	8,058	9,506	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.60	0.22	98	104.81	0.00	6,328	6,619	6632
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.46	0.99	93	123.46	0.00	6,308	7,725	7788
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.40	0.89	95	122.28	0.00	8,031	9,749	9820
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.79	1.48	100	139.26	0.00	11,490	15,832	16002
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.10	0.10	37	103.20	0.00	9,965	10,274	10284
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.59	0.24	37	115.84	0.00	9,007	10,411	10433
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.90	0.17	37	103.07	0.00	4,000	4,116	4123
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.36	0.67	123	106.03	0.00	6,894	7,263	7310



# Irish Stock Exchange Daily Bond Index Report

Wednesday 21 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 21-Jun-2017	Previous Index Price 20-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	101.97	102.01	-0.039%	-0.326%	-1.254%	-2.740%	-0.60	0.32	0.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.57	106.59	-0.023%	-0.321%	-0.910%	-2.361%	-0.45	1.28	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.63	109.65	-0.024%	-0.447%	-0.828%	-2.401%	-0.42	1.95	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.79	114.80	-0.010%	-0.438%	-1.002%	-2.869%	-0.43	2.17	2.18
IE0034074488	3407448	4.5 Treas Bnd 2020	113.91	113.91	-0.003%	-0.305%	-0.442%	-2.168%	-0.40	2.70	2.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.98	118.00	-0.014%	-0.322%	-0.446%	-2.439%	-0.37	3.07	3.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.59	0.005%	0.026%	0.762%	-0.295%	-0.17	4.65	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	122.42	0.036%	-0.020%	0.718%	-1.092%	-0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.40	121.33	0.052%	0.302%	1.284%	-0.280%	0.20	6.15	6.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	137.67	0.086%	0.290%	1.320%	-0.762%	0.42	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.10	102.94	0.153%	0.793%	2.874%	0.699%	0.64	8.55	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.59	115.38	0.186%	1.197%	3.443%	0.123%	1.10	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.90	102.38	0.511%	1.826%	5.421%		1.53	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.36	104.77	0.562%	3.157%	6.591%	-2.055%	1.75	21.56	21.19

Return Price Performance			Index Price 21-Jun-2017	Previous Index Price 20-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	105.67	105.70	-0.024%	-0.016%	-0.056%	-0.251%	-0.60	0.32	0.32
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	109.61	-0.011%	-0.077%	0.029%	-0.403%	-0.45	1.28	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.66	109.68	-0.013%	-4.059%	-3.796%	-4.371%	-0.42	1.95	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.76	118.76	0.004%	-0.140%	0.137%	-0.498%	-0.43	2.17	2.18
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	114.69	0.008%	-0.078%	-3.366%	-4.090%	-0.40	2.70	2.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	121.35	-0.002%	-0.077%	0.492%	-0.476%	-0.37	3.07	3.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.81	104.80	0.007%	0.070%	0.935%	-0.692%	-0.17	4.65	4.66
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.46	123.40	0.045%	0.162%	1.437%	-2.682%	-0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.28	122.21	0.059%	0.461%	1.920%	-1.711%	0.20	6.15	6.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.26	139.13	0.096%	0.511%	2.208%	-2.723%	0.42	6.65	6.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.20	103.04	0.154%	0.848%	2.081%	0.184%	0.64	8.55	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.84	115.61	0.191%	1.316%	1.744%	-0.958%	1.10	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.07	102.54	0.514%	1.920%	5.200%		1.53	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.03	105.44	0.564%	3.251%	7.030%	-2.990%	1.75	21.56	21.19