

Irish Stock Exchange Daily Bond Index Report

Thursday 31 August, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
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info@ise.ie

Bond Indices Performance

Index	Close Value 31-Aug-2017	Previous Close Value 30-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.62	116.51	0.095%	0.63%	0.46%	-1.85%	16.62%	6.03	5.99	0.77
All Bond Index (Return)	203.51	203.30	0.102%	0.89%	1.01%	0.39%	103.51%	6.03	5.99	0.77
Under 3 Bond Index (Clean)	86.68	86.70	-0.024%	-0.33%	-0.56%	-3.26%	-13.32%	1.61	1.62	-0.49
Under 3 Bond Index (Return)	143.23	143.25	-0.011%	0.05%	0.19%	-0.33%	43.23%	1.61	1.62	-0.49
Under 5 Bond Index (Clean)	100.02	100.03	-0.005%	-0.18%	-0.37%	-2.95%	0.02%	2.14	2.15	-0.41
Under 5 Bond Index (Return)	168.97	168.96	0.005%	0.16%	0.30%	-0.27%	68.97%	2.14	2.15	-0.41
Under 10 Bond Index (Clean)	111.81	111.74	0.064%	0.23%	0.12%	-2.16%	11.81%	3.98	3.97	0.15
Under 10 Bond Index (Return)	190.92	190.78	0.071%	0.52%	0.71%	0.19%	90.92%	3.98	3.97	0.15
5 Plus Bond Index (Clean)	131.77	131.52	0.188%	1.38%	1.24%	-0.67%	31.77%	9.64	9.54	1.02
5 Plus Bond Index (Return)	231.45	231.01	0.192%	1.58%	1.66%	1.20%	131.45%	9.64	9.54	1.02
10 Plus Bond Index (Clean)	140.49	140.15	0.245%	2.52%	2.10%	-0.99%	40.49%	15.70	15.46	1.51
10 Plus Bond Index (Return)	256.79	256.15	0.249%	2.68%	2.43%	0.73%	156.79%	15.70	15.46	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	100.72	4.78	317	105.49	0.00	6,227	6,272	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.62	3.91	317	109.52	0.00	8,835	9,331	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.91	0.89	74	109.81	0.00	7,298	7,948	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.66	5.12	317	118.78	0.00	6,386	7,258	7585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.13	1.66	135	114.80	0.00	10,926	12,361	12543
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.13	4.34	317	121.47	0.00	8,058	9,438	9788
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.46	0.37	169	104.83	0.00	6,828	7,132	7158
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.41	1.75	164	123.16	0.00	6,308	7,659	7769
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.57	1.55	166	122.11	0.00	8,031	9,683	9807
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.62	2.53	171	139.15	0.00	11,490	15,698	15989
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.76	0.30	108	103.06	0.00	9,965	10,240	10269
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.97	0.71	108	115.68	0.00	9,157	10,527	10592
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.16	0.50	108	102.67	0.00	4,050	4,138	4158
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.06	1.06	194	106.12	0.00	7,219	7,584	7661

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	All Bond						Clean Index Weighting						Return Index Weighting								
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus			
E00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	5.00%	14.50%	10.50%	6.10%							5.10%	14.80%	10.70%	6.20%	
E00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	7.40%	21.60%	15.60%	9.10%							7.60%	21.80%	15.80%	9.20%	
E00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	6.30%	18.40%	13.30%	7.70%							6.30%	18.10%	13.10%	7.60%	
E00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	5.80%	16.80%	12.10%	7.00%							5.90%	17.10%	12.40%	7.20%	
E0034074488	3407448	4.5 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	9.90%	28.60%	20.70%	12.00%							9.80%	28.30%	20.50%	11.90%	
E00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	7.50%		15.80%	9.20%							7.70%		16.00%	9.30%	
E00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	5.70%		11.90%	6.90%							5.60%		11.70%	6.80%	
E00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	6.10%			7.40%	11.70%						6.10%		7.40%	11.70%	
E00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	7.70%			9.40%	14.80%						7.70%		9.30%	14.80%	
E00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	12.50%			15.20%	24.00%						12.50%		15.20%	24.10%	
E00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	8.20%			9.90%	15.60%						8.00%		9.80%	15.50%	
E00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.40%				16.10%	47.30%					8.30%			16.00%	47.30%
E00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	Yes	No	No	No	Yes	Yes	3.30%				6.30%	18.60%					3.30%			6.30%	18.60%
E00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	6.10%				11.60%	34.10%					6.00%			11.60%	34.20%
									100%	100%	100%	100%	100%	100%					100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance			Index Price 31-Aug-2017	Previous Index Price 30-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	100.72	100.77	-0.050%	-0.561%	-1.050%	-3.934%	-0.42	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.62	105.65	-0.029%	-0.443%	-0.726%	-3.234%	-0.48	1.08	1.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.91	108.94	-0.027%	-0.318%	-0.404%	-3.037%	-0.55	1.75	1.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.66	113.68	-0.021%	-0.346%	-0.623%	-3.825%	-0.49	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	113.13	113.14	-0.006%	-0.120%	-0.260%	-2.838%	-0.47	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.13	117.12	0.009%	-0.057%	-0.232%	-3.142%	-0.44	2.87	2.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	104.37	0.090%	0.604%	0.669%	-0.421%	-0.18	4.45	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.41	121.29	0.096%	0.383%	0.290%	-1.944%	0.03	5.07	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.57	120.40	0.140%	0.675%	0.660%	-0.962%	0.23	5.95	5.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.62	136.41	0.150%	0.705%	0.618%	-1.603%	0.44	6.45	6.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.76	102.52	0.232%	1.371%	1.577%	0.367%	0.67	8.35	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.97	114.81	0.140%	1.736%	1.233%	-0.417%	1.13	11.15	11.03
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.16	101.87	0.289%	2.627%	2.111%		1.57	16.85	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.06	104.67	0.369%	3.575%	3.298%	-2.335%	1.77	21.35	20.98

Return Price Performance			Index Price 31-Aug-2017	Previous Index Price 30-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	105.49	105.53	-0.033%	-0.096%	-0.127%	-0.422%	-0.42	0.12	0.12
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.54	-0.017%	-0.080%	-0.007%	-0.474%	-0.48	1.08	1.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.81	109.82	-0.015%	0.025%	0.279%	-4.247%	-0.55	1.75	1.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.78	118.79	-0.007%	0.089%	0.244%	-0.483%	-0.49	1.97	1.98
IE0034074488	3407448	4.5 Treas Bnd 2020	114.80	114.79	0.004%	0.215%	0.410%	-4.010%	-0.47	2.50	2.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.47	121.45	0.020%	0.295%	0.477%	-0.376%	-0.44	2.87	2.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.83	104.74	0.092%	0.667%	0.797%	-0.671%	-0.18	4.45	4.46
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.16	123.03	0.103%	0.649%	0.829%	-2.917%	0.03	5.07	5.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	121.94	0.146%	0.906%	1.132%	-1.847%	0.23	5.95	5.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.15	138.93	0.158%	1.028%	1.278%	-2.804%	0.44	6.45	6.42
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.06	102.81	0.234%	1.452%	1.743%	0.044%	0.67	8.35	8.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.68	115.51	0.145%	1.908%	1.588%	-1.093%	1.13	11.15	11.03
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.67	102.37	0.292%	2.762%	2.395%		1.57	16.85	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.12	105.73	0.370%	3.710%	3.607%	-2.909%	1.77	21.35	20.98