

Irish Stock Exchange Daily Bond Index Report

Thursday 3 August, 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 03-Aug-2017	Previous Close Value 02-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.45	116.37	0.068%	0.48%	0.32%	-1.99%	16.45%	6.09	6.04	0.83
All Bond Index (Return)	202.72	202.56	0.076%	0.50%	0.61%	0.00%	102.72%	6.09	6.04	0.83
Under 3 Bond Index (Clean)	86.96	86.99	-0.038%	0.00%	-0.24%	-2.95%	-13.04%	1.69	1.70	-0.46
Under 3 Bond Index (Return)	143.21	143.24	-0.025%	0.03%	0.17%	-0.35%	43.21%	1.69	1.70	-0.46
Under 5 Bond Index (Clean)	100.24	100.27	-0.029%	0.04%	-0.15%	-2.73%	0.24%	2.22	2.23	-0.35
Under 5 Bond Index (Return)	168.83	168.86	-0.018%	0.07%	0.22%	-0.35%	68.83%	2.22	2.23	-0.35
Under 10 Bond Index (Clean)	111.81	111.80	0.013%	0.23%	0.12%	-2.16%	11.81%	4.05	4.04	0.22
Under 10 Bond Index (Return)	190.41	190.37	0.022%	0.25%	0.44%	-0.07%	90.41%	4.05	4.04	0.22
5 Plus Bond Index (Clean)	131.13	130.93	0.157%	0.89%	0.75%	-1.15%	31.13%	9.69	9.59	1.08
5 Plus Bond Index (Return)	229.90	229.52	0.162%	0.90%	0.98%	0.52%	129.90%	9.69	9.59	1.08
10 Plus Bond Index (Clean)	139.33	138.87	0.325%	1.67%	1.25%	-1.81%	39.33%	15.74	15.50	1.57
10 Plus Bond Index (Return)	254.30	253.46	0.329%	1.68%	1.43%	-0.25%	154.30%	15.74	15.50	1.57

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	101.21	4.36	289	105.56	0.00	6,227	6,302	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.02	3.56	289	109.59	0.00	8,835	9,367	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.25	0.56	46	109.80	0.00	7,298	7,973	8013
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.06	4.67	289	118.73	0.00	6,386	7,283	7582
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.35	1.32	107	114.67	0.00	10,926	12,385	12529
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.32	3.96	289	121.28	0.00	8,058	9,453	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.10	0.31	141	104.41	0.00	6,828	7,108	7129
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.25	1.45	136	122.70	0.00	6,308	7,649	7740
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.21	1.29	138	121.49	0.00	8,031	9,654	9757
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.31	2.12	143	138.43	0.00	11,490	15,662	15906
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.18	0.22	80	102.40	0.00	9,965	10,182	10204
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.30	0.53	80	114.82	0.00	9,157	10,466	10514
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.33	0.37	80	101.70	0.00	4,050	4,104	4119
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.82	0.91	166	104.73	0.00	7,219	7,495	7560

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Bond Index Constituent

Clean Price Performance			Index Price 03-Aug-2017	Previous Index Price 02-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	101.21	101.26	-0.053%	-0.077%	-0.569%	-3.466%	-0.58	0.20	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.02	106.08	-0.050%	-0.058%	-0.342%	-2.860%	-0.50	1.16	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.28	-0.031%	-0.011%	-0.098%	-2.738%	-0.53	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.06	114.10	-0.040%	0.004%	-0.274%	-3.486%	-0.45	2.05	2.06
IE0034074488	3407448	4.5 Treas Bnd 2020	113.35	113.38	-0.025%	0.074%	-0.066%	-2.649%	-0.41	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.32	117.35	-0.027%	0.102%	-0.072%	-2.988%	-0.37	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.08	0.024%	0.255%	0.320%	-0.766%	-0.09	4.53	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.25	121.26	-0.011%	0.250%	0.157%	-2.074%	0.10	5.14	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.21	120.18	0.027%	0.376%	0.361%	-1.256%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.31	136.22	0.065%	0.478%	0.390%	-1.825%	0.51	6.52	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	101.99	0.182%	0.798%	1.002%	-0.200%	0.74	8.43	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.30	114.05	0.221%	1.143%	0.643%	-0.998%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.33	101.02	0.305%	1.785%	1.273%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.82	103.32	0.482%	2.354%	2.081%	-3.486%	1.82	21.38	21.00

Return Price Performance			Index Price 03-Aug-2017	Previous Index Price 02-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	105.56	105.60	-0.037%	-0.031%	-0.062%	-0.358%	-0.58	0.20	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.63	-0.037%	-0.023%	0.050%	-0.417%	-0.50	1.16	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.83	-0.019%	0.023%	0.277%	-4.248%	-0.53	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	118.76	-0.024%	0.046%	0.200%	-0.526%	-0.45	2.05	2.06
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	114.69	-0.014%	0.106%	0.301%	-4.115%	-0.41	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	121.29	-0.015%	0.133%	0.315%	-0.536%	-0.37	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.38	0.026%	0.261%	0.390%	-1.072%	-0.09	4.53	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.70	122.70	-0.002%	0.273%	0.453%	-3.279%	0.10	5.14	5.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.49	121.45	0.034%	0.394%	0.619%	-2.345%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.43	138.32	0.074%	0.503%	0.752%	-3.310%	0.51	6.52	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.40	102.21	0.185%	0.804%	1.093%	-0.595%	0.74	8.43	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.82	114.57	0.226%	1.156%	0.838%	-1.823%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.70	101.39	0.309%	1.793%	1.429%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.73	104.22	0.484%	2.350%	2.248%	-4.182%	1.82	21.38	21.00