

Irish Stock Exchange Daily Bond Index Report

Tuesday 15 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 15-Aug-2017	Previous Close Value 14-Aug-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.30	116.47	-0.149%	0.35%	0.19%	-2.12%	16.30%	6.06	6.01	0.84
All Bond Index (Return)	202.67	202.95	-0.137%	0.48%	0.59%	-0.02%	102.67%	6.06	6.01	0.84
Under 3 Bond Index (Clean)	86.85	86.88	-0.038%	-0.13%	-0.36%	-3.07%	-13.15%	1.66	1.67	-0.46
Under 3 Bond Index (Return)	143.23	143.27	-0.025%	0.05%	0.19%	-0.33%	43.23%	1.66	1.67	-0.46
Under 5 Bond Index (Clean)	100.13	100.18	-0.046%	-0.07%	-0.26%	-2.84%	0.13%	2.19	2.20	-0.36
Under 5 Bond Index (Return)	168.86	168.92	-0.034%	0.10%	0.24%	-0.33%	68.86%	2.19	2.20	-0.36
Under 10 Bond Index (Clean)	111.64	111.74	-0.090%	0.08%	-0.03%	-2.31%	11.64%	4.02	4.01	0.23
Under 10 Bond Index (Return)	190.35	190.50	-0.079%	0.22%	0.41%	-0.11%	90.35%	4.02	4.01	0.23
5 Plus Bond Index (Clean)	130.94	131.26	-0.243%	0.74%	0.60%	-1.29%	30.94%	9.67	9.56	1.09
5 Plus Bond Index (Return)	229.76	230.29	-0.234%	0.84%	0.92%	0.46%	129.76%	9.67	9.56	1.09
10 Plus Bond Index (Clean)	139.28	139.87	-0.421%	1.64%	1.22%	-1.85%	39.28%	15.71	15.47	1.57
10 Plus Bond Index (Return)	254.38	255.43	-0.413%	1.71%	1.46%	-0.22%	154.38%	15.71	15.47	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	101.03	4.54	301	105.57	0.00	6,227	6,291	6574
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.86	3.71	301	109.57	0.00	8,835	9,353	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.13	0.70	58	109.83	0.00	7,298	7,964	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.91	4.87	301	118.77	0.00	6,386	7,274	7585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.24	1.47	119	114.71	0.00	10,926	12,373	12534
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	4.12	301	121.32	0.00	8,058	9,443	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.09	0.34	153	104.43	0.00	6,828	7,107	7130
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.07	1.58	148	122.66	0.00	6,308	7,638	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.04	1.40	150	121.44	0.00	8,031	9,640	9752
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.98	2.29	155	138.27	0.00	11,490	15,625	15888
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.92	0.25	92	102.18	0.00	9,965	10,157	10182
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.25	0.61	92	114.85	0.00	9,157	10,461	10516
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.17	0.43	92	101.60	0.00	4,050	4,098	4115
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.87	0.98	178	104.85	0.00	7,219	7,498	7569

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Bond Index Constituent

Clean Price Performance			Index Price 15-Aug-2017	Previous Index Price 14-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	101.03	101.05	-0.020%	-0.251%	-0.742%	-3.634%	-0.53	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.86	105.90	-0.037%	-0.211%	-0.494%	-3.009%	-0.48	1.13	1.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.13	109.16	-0.030%	-0.121%	-0.208%	-2.845%	-0.54	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.91	113.96	-0.041%	-0.125%	-0.402%	-3.611%	-0.46	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	113.24	113.30	-0.050%	-0.020%	-0.160%	-2.741%	-0.42	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.27	-0.059%	0.000%	-0.175%	-3.087%	-0.38	2.92	2.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	104.18	-0.078%	0.248%	0.313%	-0.773%	-0.09	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.07	121.22	-0.116%	0.107%	0.014%	-2.214%	0.12	5.11	5.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.04	120.20	-0.133%	0.234%	0.219%	-1.396%	0.32	6.00	5.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.98	136.19	-0.152%	0.235%	0.148%	-2.062%	0.54	6.49	6.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.92	102.12	-0.194%	0.548%	0.751%	-0.448%	0.77	8.40	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.25	114.59	-0.297%	1.098%	0.598%	-1.042%	1.19	11.20	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.17	101.60	-0.424%	1.631%	1.120%		1.63	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.87	104.49	-0.593%	2.407%	2.133%	-3.437%	1.82	21.36	20.97

Return Price Performance			Index Price 15-Aug-2017	Previous Index Price 14-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	105.57	105.57	-0.005%	-0.027%	-0.058%	-0.353%	-0.53	0.17	0.17
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.60	-0.025%	-0.036%	0.037%	-0.430%	-0.48	1.13	1.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	109.85	-0.019%	0.045%	0.299%	-4.228%	-0.54	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.80	-0.026%	0.084%	0.239%	-0.488%	-0.46	2.02	2.03
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.76	-0.039%	0.141%	0.337%	-4.081%	-0.42	2.55	2.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	121.38	-0.046%	0.169%	0.352%	-0.500%	-0.38	2.92	2.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.43	104.51	-0.076%	0.279%	0.409%	-1.054%	-0.09	4.50	4.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.66	122.79	-0.107%	0.236%	0.416%	-3.315%	0.12	5.11	5.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	121.59	-0.124%	0.346%	0.571%	-2.391%	0.32	6.00	5.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.27	138.47	-0.139%	0.393%	0.641%	-3.416%	0.54	6.49	6.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	102.37	-0.190%	0.587%	0.875%	-0.810%	0.77	8.40	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.85	115.19	-0.289%	1.180%	0.862%	-1.799%	1.19	11.20	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.60	102.03	-0.419%	1.695%	1.331%		1.63	16.88	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.85	105.46	-0.583%	2.466%	2.364%	-4.074%	1.82	21.36	20.97