

Irish Stock Exchange Daily Bond Index Report

Tuesday 4 July, 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 04-Jul-2017	Previous Close Value 03-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.05	116.10	-0.048%	-0.03%	-0.03%	-2.33%	16.05%	6.07	6.02	0.90
All Bond Index (Return)	201.49	201.57	-0.039%	0.00%	0.00%	-0.60%	101.49%	6.07	6.02	0.90
Under 3 Bond Index (Clean)	87.19	87.18	0.014%	0.03%	0.03%	-2.69%	-12.81%	1.78	1.79	-0.37
Under 3 Bond Index (Return)	143.07	143.03	0.024%	0.08%	0.08%	-0.45%	43.07%	1.78	1.79	-0.37
Under 5 Bond Index (Clean)	100.43	100.41	0.020%	0.04%	0.04%	-2.55%	0.43%	2.29	2.29	-0.28
Under 5 Bond Index (Return)	168.60	168.55	0.030%	0.09%	0.09%	-0.48%	68.60%	2.29	2.29	-0.28
Under 10 Bond Index (Clean)	111.74	111.72	0.020%	0.05%	0.05%	-2.23%	11.74%	4.11	4.10	0.30
Under 10 Bond Index (Return)	189.75	189.70	0.029%	0.09%	0.09%	-0.42%	89.75%	4.11	4.10	0.30
5 Plus Bond Index (Clean)	130.03	130.18	-0.112%	-0.10%	-0.10%	-1.98%	30.03%	9.65	9.54	1.16
5 Plus Bond Index (Return)	227.51	227.74	-0.104%	-0.07%	-0.07%	-0.53%	127.51%	9.65	9.54	1.16
10 Plus Bond Index (Clean)	137.01	137.53	-0.380%	-0.44%	-0.44%	-3.45%	37.01%	15.69	15.43	1.67
10 Plus Bond Index (Return)	249.68	250.61	-0.372%	-0.41%	-0.41%	-2.06%	149.68%	15.69	15.43	1.67

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	101.74	3.90	259	105.65	0.00	6,227	6,336	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.38	3.19	259	109.57	0.00	8,835	9,399	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.42	0.19	16	109.62	0.00	7,398	8,095	8109
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.40	4.19	259	118.59	0.00	6,461	7,391	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.51	0.95	77	114.45	0.00	11,141	12,646	12752
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.49	3.55	259	121.04	0.00	8,058	9,467	9753
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.86	0.24	111	104.11	0.00	6,328	6,572	6588
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.17	1.13	106	122.30	0.00	6,308	7,644	7715
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.92	1.01	108	120.92	0.00	8,031	9,630	9711
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.85	1.67	113	137.53	0.00	11,490	15,610	15802
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.18	0.14	50	101.31	0.00	9,965	10,082	10096
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.38	0.33	50	113.71	0.00	9,007	10,212	10241
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.51	0.23	50	99.75	0.00	4,000	3,981	3990
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.92	0.75	136	101.66	0.00	6,894	6,957	7008

Irish Stock Exchange Daily Bond Index Report

Tuesday 4 July, 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 04-Jul-2017	Previous Index Price 03-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.74	101.77	-0.027%	-0.042%	-0.042%	-2.955%	-0.58	0.28	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.38	106.38	-0.003%	-0.006%	-0.006%	-2.532%	-0.44	1.24	1.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.42	109.38	0.045%	0.062%	0.062%	-2.583%	-0.40	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.40	114.40	0.004%	0.030%	0.030%	-3.193%	-0.36	2.14	2.14
IE0034074488	3407448	4.5 Treas Bnd 2020	113.51	113.47	0.030%	0.070%	0.070%	-2.516%	-0.32	2.67	2.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.49	117.45	0.032%	0.074%	0.074%	-2.845%	-0.29	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.82	0.045%	0.090%	0.090%	-0.994%	-0.02	4.61	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.17	121.14	0.027%	0.093%	0.093%	-2.136%	0.17	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.92	119.88	0.031%	0.115%	0.115%	-1.497%	0.38	6.11	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.85	135.84	0.010%	0.055%	0.055%	-2.153%	0.61	6.60	6.56
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.18	101.16	0.019%	0.013%	0.013%	-1.178%	0.86	8.51	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.38	113.56	-0.158%	-0.164%	-0.164%	-1.791%	1.27	11.30	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.51	99.90	-0.387%	-0.539%	-0.539%		1.73	16.97	16.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.92	101.63	-0.699%	-0.774%	-0.774%	-6.185%	1.96	21.36	20.95

Return Price Performance			Index Price 04-Jul-2017	Previous Index Price 03-Jul-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.65	105.66	-0.011%	0.017%	0.017%	-0.278%	-0.58	0.28	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	109.57	0.008%	0.039%	0.039%	-0.428%	-0.44	1.24	1.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.62	109.56	0.056%	0.106%	0.106%	-4.412%	-0.40	1.91	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.57	0.019%	0.084%	0.084%	-0.642%	-0.36	2.14	2.14
IE0034074488	3407448	4.5 Treas Bnd 2020	114.45	114.41	0.040%	0.112%	0.112%	-4.295%	-0.32	2.67	2.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.04	120.99	0.043%	0.117%	0.117%	-0.732%	-0.29	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.11	104.06	0.047%	0.097%	0.097%	-1.361%	-0.02	4.61	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	122.26	0.036%	0.128%	0.128%	-3.592%	0.17	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.92	120.88	0.038%	0.145%	0.145%	-2.805%	0.38	6.11	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.53	137.50	0.021%	0.098%	0.098%	-3.937%	0.61	6.60	6.56
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.31	101.29	0.022%	0.024%	0.024%	-1.646%	0.86	8.51	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.71	113.88	-0.151%	-0.140%	-0.140%	-2.775%	1.27	11.30	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.75	100.13	-0.382%	-0.519%	-0.519%		1.73	16.97	16.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.66	102.37	-0.689%	-0.747%	-0.747%	-6.989%	1.96	21.36	20.95