

Irish Stock Exchange Daily Bond Index Report

Monday 10 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 10-Jul-2017	Previous Close Value 07-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.62	115.57	0.045%	-0.40%	-0.40%	-2.69%	15.62%	6.06	6.00	0.95
All Bond Index (Return)	200.88	200.73	0.071%	-0.30%	-0.30%	-0.91%	100.88%	6.06	6.00	0.95
Under 3 Bond Index (Clean)	87.07	87.10	-0.025%	-0.11%	-0.11%	-2.82%	-12.93%	1.76	1.77	-0.34
Under 3 Bond Index (Return)	142.98	142.97	0.011%	0.02%	0.02%	-0.51%	42.98%	1.76	1.77	-0.34
Under 5 Bond Index (Clean)	100.28	100.29	-0.017%	-0.11%	-0.11%	-2.70%	0.28%	2.27	2.27	-0.24
Under 5 Bond Index (Return)	168.45	168.43	0.015%	0.00%	0.00%	-0.57%	68.45%	2.27	2.27	-0.24
Under 10 Bond Index (Clean)	111.39	111.36	0.027%	-0.26%	-0.26%	-2.53%	11.39%	4.10	4.08	0.36
Under 10 Bond Index (Return)	189.28	189.18	0.056%	-0.16%	-0.16%	-0.66%	89.28%	4.10	4.08	0.36
5 Plus Bond Index (Clean)	129.30	129.17	0.103%	-0.66%	-0.66%	-2.53%	29.30%	9.64	9.53	1.22
5 Plus Bond Index (Return)	226.34	226.06	0.123%	-0.59%	-0.59%	-1.04%	126.34%	9.64	9.53	1.22
10 Plus Bond Index (Clean)	136.13	135.95	0.130%	-1.07%	-1.07%	-4.07%	36.13%	15.68	15.42	1.71
10 Plus Bond Index (Return)	248.16	247.80	0.146%	-1.02%	-1.02%	-2.65%	148.16%	15.68	15.42	1.71

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	101.63	3.99	265	105.63	0.00	6,227	6,329	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.26	3.27	265	109.53	0.00	8,835	9,388	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.38	0.27	22	109.64	0.00	7,398	8,091	8111
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.21	4.28	265	118.50	0.00	6,461	7,379	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.27	1.02	83	114.29	0.00	10,966	12,421	12533
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.30	3.63	265	120.93	0.00	8,058	9,451	9744
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.58	0.26	117	103.83	0.00	6,328	6,554	6570
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.73	1.20	112	121.93	0.00	6,308	7,616	7692
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.32	1.06	114	120.38	0.00	8,031	9,582	9667
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.07	1.76	119	136.84	0.00	11,490	15,520	15723
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.59	0.15	56	100.74	0.00	9,965	10,024	10039
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.60	0.37	56	112.97	0.00	9,007	10,141	10175
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.80	0.26	56	99.06	0.00	4,000	3,952	3962
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.38	0.78	142	101.16	0.00	6,969	6,995	7049

Irish Stock Exchange Daily Bond Index Report

Monday 10 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 10-Jul-2017	Previous Index Price 07-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	101.63	101.64	-0.007%	-0.148%	-0.148%	-3.058%	-0.55	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.26	106.29	-0.032%	-0.119%	-0.119%	-2.643%	-0.41	1.23	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.38	109.39	-0.009%	0.021%	0.021%	-2.623%	-0.42	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.21	114.23	-0.016%	-0.135%	-0.135%	-3.352%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	113.27	113.32	-0.046%	-0.141%	-0.141%	-2.722%	-0.27	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.30	117.29	0.007%	-0.088%	-0.088%	-3.003%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.57	0.003%	-0.185%	-0.185%	-1.266%	0.03	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.73	120.71	0.020%	-0.268%	-0.268%	-2.490%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	119.26	0.049%	-0.385%	-0.385%	-1.990%	0.46	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.07	134.96	0.088%	-0.519%	-0.519%	-2.715%	0.69	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.59	100.41	0.181%	-0.566%	-0.566%	-1.750%	0.93	8.49	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.60	112.49	0.100%	-0.851%	-0.851%	-2.468%	1.33	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.80	98.65	0.157%	-1.250%	-1.250%	-2.468%	1.77	16.94	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.38	100.22	0.160%	-1.302%	-1.302%	-6.684%	1.98	21.33	20.91

Return Price Performance			Index Price 10-Jul-2017	Previous Index Price 07-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	105.63	105.59	0.036%	0.000%	0.000%	-0.295%	-0.55	0.27	0.27
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	109.52	0.003%	-0.004%	-0.004%	-0.471%	-0.41	1.23	1.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.64	109.62	0.024%	0.131%	0.131%	-4.388%	-0.42	1.89	1.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.50	118.47	0.026%	0.007%	0.007%	-0.718%	-0.33	2.12	2.13
IE0034074488	3407448	4.5 Treas Bnd 2020	114.29	114.30	-0.013%	-0.032%	-0.032%	-4.433%	-0.27	2.65	2.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.93	120.88	0.041%	0.028%	0.028%	-0.821%	-0.26	3.02	3.03
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.82	0.009%	-0.164%	-0.164%	-1.618%	0.03	4.60	4.60
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.93	121.87	0.046%	-0.178%	-0.178%	-3.887%	0.23	5.21	5.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.38	120.29	0.072%	-0.305%	-0.305%	-3.242%	0.46	6.10	6.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.84	136.67	0.120%	-0.405%	-0.405%	-4.420%	0.69	6.58	6.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.74	100.55	0.189%	-0.539%	-0.539%	-2.200%	0.93	8.49	8.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.97	112.84	0.117%	-0.791%	-0.791%	-3.409%	1.33	11.28	11.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.06	98.89	0.171%	-1.201%	-1.201%	-2.468%	1.77	16.94	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.16	100.98	0.174%	-1.239%	-1.239%	-7.450%	1.98	21.33	20.91