

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 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	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 25-Jul-2017	Close Value 24-Jul-2017		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.93	116.24	-0.273%	-0.14%	-0.14%	-2.43%	15.93%	6.07	6.01	0.90
All Bond Index (Return)	201.66	202.18	-0.260%	0.08%	0.08%	-0.52%	101.66%	6.07	6.01	0.90
Under 3 Bond Index (Clean)	86.97	86.99	-0.026%	-0.22%	-0.22%	-2.94%	-13.03%	1.72	1.73	-0.38
Under 3 Bond Index (Return)	143.07	143.09	-0.014%	0.08%	0.08%	-0.45%	43.07%	1.72	1.73	-0.38
Under 5 Bond Index (Clean)	100.19	100.24	-0.045%	-0.20%	-0.20%	-2.78%	0.19%	2.25	2.25	-0.27
Under 5 Bond Index (Return)	168.58	168.64	-0.034%	0.07%	0.07%	-0.50%	68.58%	2.25	2.25	-0.27
Under 10 Bond Index (Clean)	111.53	111.71	-0.161%	-0.13%	-0.13%	-2.41%	11.53%	4.06	4.05	0.30
Under 10 Bond Index (Return)	189.78	190.07	-0.149%	0.11%	0.11%	-0.40%	89.78%	4.06	4.05	0.30
5 Plus Bond Index (Clean)	130.06	130.69	-0.484%	-0.08%	-0.08%	-1.96%	30.06%	9.67	9.56	1.16
5 Plus Bond Index (Return)	227.89	228.97	-0.473%	0.10%	0.10%	-0.36%	127.89%	9.67	9.56	1.16
10 Plus Bond Index (Clean)	137.39	138.50	-0.804%	-0.16%	-0.16%	-3.18%	37.39%	15.75	15.50	1.66
10 Plus Bond Index (Return)	250.66	252.66	-0.794%	-0.02%	-0.02%	-1.68%	150.66%	15.75	15.50	1.66

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	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	101.39	4.22	280	105.61	0.00	6,227	6,314	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.07	3.45	280	109.52	0.00	8,835	9,372	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.27	0.45	37	109.72	0.00	7,398	8,084	8117
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.07	4.53	280	118.59	0.00	6,461	7,370	7662
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.23	1.21	98	114.44	0.00	10,966	12,417	12550
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.18	3.84	280	121.01	0.00	8,058	9,441	9751
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.74	0.29	132	104.03	0.00	6,828	7,083	7103
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.87	1.36	127	122.23	0.00	6,308	7,625	7711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.69	1.20	129	120.89	0.00	8,031	9,612	9709
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.64	1.98	134	137.63	0.00	11,490	15,586	15814
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.20	71	101.51	0.00	9,965	10,096	10116
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.13	0.47	71	113.59	0.00	9,007	10,189	10231
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.80	0.33	71	100.14	0.00	4,000	3,992	4005
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.91	0.86	157	102.77	0.00	7,219	7,357	7419

[illegible]

Irish Stock Exchange Daily Bond Index Report

Tuesday 25 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 25-Jul-2017	Previous Index Price 24-Jul-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.39	101.39	-0.005%	-0.390%	-0.390%	-3.293%	-0.57	0.23	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.07	106.09	-0.014%	-0.296%	-0.296%	-2.816%	-0.42	1.19	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.29	-0.015%	-0.075%	-0.075%	-2.716%	-0.47	1.85	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.07	114.11	-0.038%	-0.263%	-0.263%	-3.476%	-0.38	2.08	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	113.23	113.29	-0.047%	-0.170%	-0.170%	-2.750%	-0.32	2.61	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.18	117.24	-0.056%	-0.193%	-0.193%	-3.104%	-0.29	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.89	-0.146%	-0.031%	-0.031%	-1.113%	-0.01	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.87	121.11	-0.191%	-0.151%	-0.151%	-2.375%	0.18	5.17	5.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.69	120.03	-0.282%	-0.072%	-0.072%	-1.681%	0.39	6.06	6.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.64	136.07	-0.316%	-0.099%	-0.099%	-2.304%	0.60	6.55	6.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	101.80	-0.475%	0.151%	0.151%	-1.041%	0.84	8.46	8.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.13	113.84	-0.630%	-0.390%	-0.390%	-2.014%	1.28	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.80	100.63	-0.819%	-0.248%	-0.248%		1.71	16.92	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.91	102.98	-1.034%	0.208%	0.208%	-5.256%	1.91	21.34	20.94

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 25-Jul-2017	Previous Index Price 24-Jul-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.61	105.60	0.009%	-0.019%	-0.019%	-0.314%	-0.57	0.23	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.53	-0.003%	-0.006%	-0.006%	-0.473%	-0.42	1.19	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	109.72	-0.004%	0.200%	0.200%	-4.322%	-0.47	1.85	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.59	118.62	-0.023%	0.087%	0.087%	-0.638%	-0.38	2.08	2.09
IE0034074488	3407448	4.5 Treas Bnd 2020	114.44	114.48	-0.036%	0.101%	0.101%	-4.306%	-0.32	2.61	2.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.01	121.06	-0.043%	0.097%	0.097%	-0.753%	-0.29	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.18	-0.144%	0.021%	0.021%	-1.435%	-0.01	4.56	4.56
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.23	122.45	-0.180%	0.069%	0.069%	-3.649%	0.18	5.17	5.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.89	121.22	-0.271%	0.122%	0.122%	-2.828%	0.39	6.06	6.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.63	138.04	-0.301%	0.170%	0.170%	-3.868%	0.60	6.55	6.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.51	101.99	-0.472%	0.219%	0.219%	-1.454%	0.84	8.46	8.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.59	114.30	-0.621%	-0.244%	-0.244%	-2.876%	1.28	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.14	100.95	-0.811%	-0.131%	-0.131%		1.71	16.92	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.77	103.83	-1.021%	0.341%	0.341%	-5.970%	1.91	21.34	20.94