

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 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 26-Jul-2017	Previous Close Value 25-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.90	115.93	-0.020%	-0.16%	-0.16%	-2.45%	15.90%	6.06	6.01	0.91
All Bond Index (Return)	201.64	201.66	-0.010%	0.07%	0.07%	-0.53%	101.64%	6.06	6.01	0.91
Under 3 Bond Index (Clean)	86.97	86.97	0.000%	-0.22%	-0.22%	-2.94%	-13.03%	1.72	1.72	-0.39
Under 3 Bond Index (Return)	143.08	143.07	0.011%	0.09%	0.09%	-0.43%	43.08%	1.72	1.72	-0.39
Under 5 Bond Index (Clean)	100.20	100.19	0.005%	-0.19%	-0.19%	-2.78%	0.20%	2.25	2.25	-0.28
Under 5 Bond Index (Return)	168.61	168.58	0.016%	0.09%	0.09%	-0.48%	68.61%	2.25	2.25	-0.28
Under 10 Bond Index (Clean)	111.53	111.53	-0.001%	-0.14%	-0.14%	-2.41%	11.53%	4.06	4.05	0.30
Under 10 Bond Index (Return)	189.80	189.78	0.009%	0.11%	0.11%	-0.40%	89.80%	4.06	4.05	0.30
5 Plus Bond Index (Clean)	130.00	130.06	-0.043%	-0.12%	-0.12%	-2.00%	30.00%	9.67	9.56	1.17
5 Plus Bond Index (Return)	227.81	227.89	-0.036%	0.06%	0.06%	-0.39%	127.81%	9.67	9.56	1.17
10 Plus Bond Index (Clean)	137.24	137.39	-0.111%	-0.27%	-0.27%	-3.29%	37.24%	15.75	15.49	1.67
10 Plus Bond Index (Return)	250.40	250.66	-0.105%	-0.13%	-0.13%	-1.78%	150.40%	15.75	15.49	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	101.37	4.23	281	105.60	0.00	6,227	6,312	6576
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.06	3.46	281	109.52	0.00	8,835	9,370	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.29	0.46	38	109.75	0.00	7,398	8,085	8119
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.08	4.54	281	118.62	0.00	6,461	7,370	7664
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.24	1.22	99	114.46	0.00	10,966	12,418	12552
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.20	3.85	281	121.05	0.00	8,058	9,443	9753
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.29	133	104.06	0.00	6,828	7,085	7105
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.89	1.37	128	122.26	0.00	6,308	7,626	7713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.69	1.21	130	120.90	0.00	8,031	9,612	9709
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.62	2.00	135	137.62	0.00	11,490	15,584	15813
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.29	0.20	72	101.49	0.00	9,965	10,094	10113
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.04	0.47	72	113.52	0.00	9,007	10,181	10224
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.71	0.34	72	100.04	0.00	4,000	3,988	4002
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.74	0.87	158	102.61	0.00	7,219	7,345	7407

Irish Stock Exchange Daily Bond Index Report

Wednesday 26 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 26-Jul-2017	Previous Index Price 25-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	101.37	101.39	-0.018%	-0.408%	-0.408%	-3.310%	-0.57	0.22	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.06	106.07	-0.016%	-0.312%	-0.312%	-2.831%	-0.42	1.18	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.29	109.27	0.013%	-0.062%	-0.062%	-2.704%	-0.48	1.85	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.08	114.07	0.010%	-0.254%	-0.254%	-3.467%	-0.39	2.08	2.08
IE0034074488	3407448	4.5 Treas Bnd 2020	113.24	113.23	0.005%	-0.165%	-0.165%	-2.745%	-0.33	2.61	2.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.20	117.18	0.018%	-0.175%	-0.175%	-3.087%	-0.30	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.74	0.025%	-0.006%	-0.006%	-1.089%	-0.01	4.55	4.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.89	120.87	0.016%	-0.135%	-0.135%	-2.360%	0.18	5.17	5.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.69	119.69	-0.001%	-0.073%	-0.073%	-1.682%	0.39	6.05	6.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.62	135.64	-0.015%	-0.114%	-0.114%	-2.318%	0.61	6.54	6.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	101.32	-0.026%	0.126%	0.126%	-1.067%	0.85	8.45	8.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.04	113.13	-0.073%	-0.463%	-0.463%	-2.086%	1.29	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.71	99.80	-0.096%	-0.344%	-0.344%	-2.086%	1.72	16.91	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.74	101.91	-0.170%	0.038%	0.038%	-5.417%	1.92	21.33	20.93

Return Price Performance			Index Price 26-Jul-2017	Previous Index Price 25-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	105.60	105.61	-0.003%	-0.022%	-0.022%	-0.317%	-0.57	0.22	0.23
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	109.52	-0.005%	-0.011%	-0.011%	-0.478%	-0.42	1.18	1.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.75	109.72	0.024%	0.224%	0.224%	-4.299%	-0.48	1.85	1.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.62	118.59	0.023%	0.110%	0.110%	-0.616%	-0.39	2.08	2.08
IE0034074488	3407448	4.5 Treas Bnd 2020	114.46	114.44	0.017%	0.117%	0.117%	-4.290%	-0.33	2.61	2.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.05	121.01	0.028%	0.125%	0.125%	-0.725%	-0.30	2.98	2.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.03	0.028%	0.049%	0.049%	-1.408%	-0.01	4.55	4.55
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.26	122.23	0.025%	0.093%	0.093%	-3.625%	0.18	5.17	5.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.90	120.89	0.007%	0.128%	0.128%	-2.821%	0.39	6.05	6.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.62	137.63	-0.004%	0.167%	0.167%	-3.871%	0.61	6.54	6.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.49	101.51	-0.024%	0.195%	0.195%	-1.478%	0.85	8.45	8.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.52	113.59	-0.068%	-0.312%	-0.312%	-2.942%	1.29	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.04	100.14	-0.092%	-0.222%	-0.222%	-2.086%	1.72	16.91	16.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.61	102.77	-0.162%	0.178%	0.178%	-6.123%	1.92	21.33	20.93