

Irish Stock Exchange Daily Bond Index Report

Friday 28 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 28-Jul-2017	Previous Close Value 27-Jul-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	115.85	115.95	-0.086%	-0.21%	-0.21%	-2.50%	15.85%	6.04	5.99	0.91
All Bond Index (Return)	201.57	201.73	-0.076%	0.04%	0.04%	-0.56%	101.57%	6.04	5.99	0.91
Under 3 Bond Index (Clean)	86.96	86.97	-0.011%	-0.24%	-0.24%	-2.95%	-13.04%	1.71	1.71	-0.41
Under 3 Bond Index (Return)	143.10	143.10	0.001%	0.10%	0.10%	-0.42%	43.10%	1.71	1.71	-0.41
Under 5 Bond Index (Clean)	100.19	100.20	-0.016%	-0.20%	-0.20%	-2.79%	0.19%	2.23	2.24	-0.30
Under 5 Bond Index (Return)	168.63	168.64	-0.005%	0.10%	0.10%	-0.47%	68.63%	2.23	2.24	-0.30
Under 10 Bond Index (Clean)	111.53	111.57	-0.043%	-0.14%	-0.14%	-2.41%	11.53%	4.05	4.04	0.29
Under 10 Bond Index (Return)	189.83	189.89	-0.033%	0.13%	0.13%	-0.38%	89.83%	4.05	4.04	0.29
5 Plus Bond Index (Clean)	129.89	130.09	-0.151%	-0.21%	-0.21%	-2.08%	29.89%	9.65	9.53	1.17
5 Plus Bond Index (Return)	227.65	227.97	-0.143%	-0.01%	-0.01%	-0.46%	127.65%	9.65	9.53	1.17
10 Plus Bond Index (Clean)	136.87	137.27	-0.291%	-0.53%	-0.53%	-3.54%	36.87%	15.72	15.46	1.68
10 Plus Bond Index (Return)	249.76	250.47	-0.284%	-0.38%	-0.38%	-2.03%	149.76%	15.72	15.46	1.68

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	101.30	4.26	283	105.56	0.00	6,227	6,308	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	3.49	283	109.59	0.00	8,835	9,374	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.26	0.48	40	109.74	0.00	7,398	8,082	8118
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.04	4.58	283	118.61	0.00	6,461	7,368	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.23	1.25	101	114.48	0.00	10,966	12,417	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.19	3.88	283	121.07	0.00	8,058	9,443	9755
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.78	0.30	135	104.08	0.00	6,828	7,086	7106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.91	1.39	130	122.30	0.00	6,308	7,628	7715
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.71	1.23	132	120.94	0.00	8,031	9,614	9713
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.60	2.03	137	137.63	0.00	11,490	15,581	15814
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.20	74	101.52	0.00	9,965	10,096	10116
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.94	0.49	74	113.43	0.00	9,007	10,172	10216
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.43	0.35	74	99.78	0.00	4,000	3,977	3991
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.22	0.88	160	102.10	0.00	7,219	7,307	7370

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jul-2017	Previous Index Price 27-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	101.30	101.31	-0.014%	-0.481%	-0.481%	-3.381%	-0.53	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	106.11	-0.007%	-0.265%	-0.265%	-2.785%	-0.50	1.17	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.26	109.27	-0.013%	-0.092%	-0.092%	-2.733%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.04	114.05	-0.012%	-0.290%	-0.290%	-3.502%	-0.40	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	113.23	113.25	-0.013%	-0.173%	-0.173%	-2.753%	-0.35	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.19	117.20	-0.010%	-0.181%	-0.181%	-3.094%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.83	-0.051%	0.012%	0.012%	-1.071%	-0.02	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	120.96	-0.038%	-0.119%	-0.119%	-2.344%	0.17	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.71	119.79	-0.063%	-0.056%	-0.056%	-1.666%	0.38	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.60	135.74	-0.103%	-0.133%	-0.133%	-2.337%	0.60	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	101.42	-0.099%	0.149%	0.149%	-1.043%	0.84	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.94	113.13	-0.166%	-0.550%	-0.550%	-2.172%	1.30	11.23	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.43	99.78	-0.346%	-0.619%	-0.619%	-	1.73	16.90	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.22	101.67	-0.437%	-0.473%	-0.473%	-5.900%	1.94	21.30	20.90

Return Price Performance			Index Price 28-Jul-2017	Previous Index Price 27-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	105.56	105.56	0.001%	-0.064%	-0.064%	-0.360%	-0.53	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	109.59	0.005%	0.058%	0.058%	-0.410%	-0.50	1.17	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	109.74	-0.002%	0.216%	0.216%	-4.307%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.61	118.61	0.003%	0.102%	0.102%	-0.623%	-0.40	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	114.48	-0.003%	0.130%	0.130%	-4.278%	-0.35	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.07	121.06	0.002%	0.141%	0.141%	-0.709%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	104.13	-0.049%	0.070%	0.070%	-1.387%	-0.02	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	122.34	-0.029%	0.127%	0.127%	-3.593%	0.17	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	121.01	-0.054%	0.161%	0.161%	-2.790%	0.38	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.63	137.75	-0.091%	0.170%	0.170%	-3.868%	0.60	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.52	101.62	-0.095%	0.225%	0.225%	-1.448%	0.84	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.43	113.61	-0.159%	-0.386%	-0.386%	-3.015%	1.30	11.23	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.78	100.12	-0.340%	-0.487%	-0.487%	-	1.73	16.90	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.10	102.54	-0.427%	-0.319%	-0.319%	-6.588%	1.94	21.30	20.90