

# Irish Stock Exchange Daily Bond Index Report

Monday 31 July, 2017

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## Bond Indices Performance

| Index                        | Close Value<br>31-Jul-2017 | Previous<br>Close Value<br>28-Jul-2017 | %<br>Change | Performance |        |        |                               | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |             | MTD         | QTD    | YTD    | Since Inception<br>30-June-04 |                      |                      |                      |
| All Bond Index (Clean)       | 115.89                     | 115.85                                 | 0.041%      | -0.16%      | -0.16% | -2.46% | 15.89%                        | 6.04                 | 5.99                 | 0.90                 |
| All Bond Index (Return)      | 201.71                     | 201.57                                 | 0.067%      | 0.11%       | 0.11%  | -0.50% | 101.71%                       | 6.04                 | 5.99                 | 0.90                 |
| Under 3 Bond Index (Clean)   | 86.96                      | 86.96                                  | 0.007%      | -0.23%      | -0.23% | -2.94% | -13.04%                       | 1.70                 | 1.71                 | -0.42                |
| Under 3 Bond Index (Return)  | 143.16                     | 143.10                                 | 0.043%      | 0.14%       | 0.14%  | -0.38% | 43.16%                        | 1.70                 | 1.71                 | -0.42                |
| Under 5 Bond Index (Clean)   | 100.20                     | 100.19                                 | 0.012%      | -0.19%      | -0.19% | -2.78% | 0.20%                         | 2.23                 | 2.24                 | -0.31                |
| Under 5 Bond Index (Return)  | 168.70                     | 168.63                                 | 0.044%      | 0.14%       | 0.14%  | -0.42% | 68.70%                        | 2.23                 | 2.24                 | -0.31                |
| Under 10 Bond Index (Clean)  | 111.55                     | 111.53                                 | 0.025%      | -0.11%      | -0.11% | -2.39% | 11.55%                        | 4.05                 | 4.04                 | 0.28                 |
| Under 10 Bond Index (Return) | 189.93                     | 189.83                                 | 0.053%      | 0.18%       | 0.18%  | -0.33% | 89.93%                        | 4.05                 | 4.04                 | 0.28                 |
| 5 Plus Bond Index (Clean)    | 129.98                     | 129.89                                 | 0.069%      | -0.14%      | -0.14% | -2.02% | 29.98%                        | 9.65                 | 9.54                 | 1.16                 |
| 5 Plus Bond Index (Return)   | 227.85                     | 227.65                                 | 0.089%      | 0.08%       | 0.08%  | -0.38% | 127.85%                       | 9.65                 | 9.54                 | 1.16                 |
| 10 Plus Bond Index (Clean)   | 137.03                     | 136.87                                 | 0.118%      | -0.42%      | -0.42% | -3.43% | 37.03%                        | 15.72                | 15.46                | 1.67                 |
| 10 Plus Bond Index (Return)  | 250.09                     | 249.76                                 | 0.134%      | -0.25%      | -0.25% | -1.90% | 150.09%                       | 15.72                | 15.46                | 1.67                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon<br>Coupon | Coupon<br>Frequency | Clean<br>Price | Acc<br>Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt     |             |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
|              |         |                     |                  |                  |                     |                |            |                 |                |      |                       | Clean Price | Dirty Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017  | 18-Oct-17        | 5.5              | Annual              | 101.28         | 4.31       | 286             | 105.59         | 0.00 | 6,227                 | 6,307       | 6576        |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5              | Annual              | 106.09         | 3.53       | 286             | 109.61         | 0.00 | 8,835                 | 9,373       | 9684        |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4              | Annual              | 109.26         | 0.52       | 43              | 109.78         | 0.00 | 7,398                 | 8,083       | 8121        |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9              | Annual              | 114.05         | 4.62       | 286             | 118.67         | 0.00 | 6,461                 | 7,369       | 7667        |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5              | Annual              | 113.27         | 1.28       | 104             | 114.55         | 0.00 | 10,966                | 12,421      | 12562       |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5                | Annual              | 117.20         | 3.92       | 286             | 121.12         | 0.00 | 8,058                 | 9,443       | 9759        |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8               | Annual              | 103.84         | 0.30       | 138             | 104.14         | 0.00 | 6,828                 | 7,090       | 7110        |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9              | Annual              | 120.95         | 1.42       | 133             | 122.37         | 0.00 | 6,308                 | 7,630       | 7719        |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4              | Annual              | 119.76         | 1.26       | 135             | 121.02         | 0.00 | 8,031                 | 9,618       | 9719        |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4              | Annual              | 135.66         | 2.07       | 140             | 137.73         | 0.00 | 11,490                | 15,588      | 15826       |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1                | Annual              | 101.37         | 0.21       | 77              | 101.58         | 0.00 | 9,965                 | 10,101      | 10122       |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4              | Annual              | 113.01         | 0.51       | 77              | 113.51         | 0.00 | 9,007                 | 10,178      | 10224       |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37        | 1.7              | Annual              | 99.55          | 0.36       | 77              | 99.91          | 0.00 | 4,000                 | 3,982       | 3996        |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2                | Annual              | 101.43         | 0.89       | 163             | 102.32         | 0.00 | 7,219                 | 7,322       | 7387        |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>31-Jul-2017 | Previous<br>Index Price<br>28-Jul-2017 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38            | B8DLLB3 | 5.5 Treas Bnd 2017  | 101.28                     | 101.30                                 | -0.011%     | -0.492%     | -0.492% | -3.392% | -0.55                | 0.21                 | 0.21                 |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 106.09                     | 106.11                                 | -0.019%     | -0.284%     | -0.284% | -2.804% | -0.50                | 1.17                 | 1.18                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.26                     | 109.26                                 | 0.005%      | -0.087%     | -0.087% | -2.728% | -0.50                | 1.84                 | 1.85                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 114.05                     | 114.04                                 | 0.012%      | -0.278%     | -0.278% | -3.491% | -0.41                | 2.06                 | 2.07                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 113.27                     | 113.23                                 | 0.033%      | -0.140%     | -0.140% | -2.721% | -0.36                | 2.59                 | 2.60                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 117.20                     | 117.19                                 | 0.007%      | -0.175%     | -0.175% | -3.087% | -0.32                | 2.96                 | 2.97                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.84                     | 103.78                                 | 0.053%      | 0.065%      | 0.065%  | -1.019% | -0.03                | 4.54                 | 4.54                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 120.95                     | 120.91                                 | 0.026%      | -0.093%     | -0.093% | -2.318% | 0.16                 | 5.15                 | 5.15                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 119.76                     | 119.71                                 | 0.041%      | -0.015%     | -0.015% | -1.626% | 0.37                 | 6.04                 | 6.02                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 135.66                     | 135.60                                 | 0.046%      | -0.087%     | -0.087% | -2.292% | 0.59                 | 6.53                 | 6.49                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.37                     | 101.32                                 | 0.053%      | 0.203%      | 0.203%  | -0.990% | 0.84                 | 8.44                 | 8.37                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.01                     | 112.94                                 | 0.056%      | -0.495%     | -0.495% | -2.117% | 1.29                 | 11.23                | 11.08                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 99.55                      | 99.43                                  | 0.117%      | -0.503%     | -0.503% | -5.706% | 1.73                 | 16.90                | 16.61                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 101.43                     | 101.22                                 | 0.206%      | -0.267%     | -0.267% | -5.706% | 1.93                 | 21.31                | 20.90                |

| Return Price Performance |         |                     | Index Price<br>31-Jul-2017 | Previous<br>Index Price<br>28-Jul-2017 | %<br>Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |             | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B8DLLB38             | B8DLLB3 | 5.5 Treas Bnd 2017  | 105.59                     | 105.56                                 | 0.033%      | -0.031%     | -0.031% | -0.327% | -0.55                | 0.21                 | 0.21                 |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 109.61                     | 109.59                                 | 0.016%      | 0.073%      | 0.073%  | -0.394% | -0.50                | 1.17                 | 1.18                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.78                     | 109.74                                 | 0.038%      | 0.254%      | 0.254%  | -4.270% | -0.50                | 1.84                 | 1.85                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 118.67                     | 118.61                                 | 0.052%      | 0.154%      | 0.154%  | -0.571% | -0.41                | 2.06                 | 2.07                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 114.55                     | 114.48                                 | 0.065%      | 0.195%      | 0.195%  | -4.216% | -0.36                | 2.59                 | 2.60                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 121.12                     | 121.07                                 | 0.040%      | 0.182%      | 0.182%  | -0.668% | -0.32                | 2.96                 | 2.97                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 104.14                     | 104.08                                 | 0.059%      | 0.129%      | 0.129%  | -1.329% | -0.03                | 4.54                 | 4.54                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 122.37                     | 122.30                                 | 0.052%      | 0.179%      | 0.179%  | -3.542% | 0.16                 | 5.15                 | 5.15                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 121.02                     | 120.94                                 | 0.064%      | 0.224%      | 0.224%  | -2.728% | 0.37                 | 6.04                 | 6.02                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 137.73                     | 137.63                                 | 0.078%      | 0.247%      | 0.247%  | -3.794% | 0.59                 | 6.53                 | 6.49                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.58                     | 101.52                                 | 0.061%      | 0.286%      | 0.286%  | -1.388% | 0.84                 | 8.44                 | 8.37                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.51                     | 113.43                                 | 0.072%      | -0.314%     | -0.314% | -2.945% | 1.29                 | 11.23                | 11.08                |
| IE00BV8C9B83             | BV8C9B8 | 1.7 Treas Bnd 2037  | 99.91                      | 99.78                                  | 0.130%      | -0.357%     | -0.357% | -6.382% | 1.73                 | 16.90                | 16.61                |
| IE00BV8C9186             | BV8C918 | 2.0 Treas Bnd 2045  | 102.32                     | 102.10                                 | 0.220%      | -0.100%     | -0.100% | -6.382% | 1.93                 | 21.31                | 20.90                |