

Irish Stock Exchange Daily Bond Index Report

Tuesday 2 May, 2017

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Bond Indices Performance

Index	Close Value 02-May-2017	Previous Close Value 28-Apr-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.71	116.60	0.092%	0.09%	0.43%	-1.78%	16.71%	6.13	6.07	0.86
All Bond Index (Return)	201.50	201.24	0.126%	0.13%	0.71%	-0.60%	101.50%	6.13	6.07	0.86
Under 3 Bond Index (Clean)	87.98	87.96	0.022%	0.02%	-0.21%	-1.81%	-12.02%	1.94	1.95	-0.41
Under 3 Bond Index (Return)	143.26	143.16	0.068%	0.07%	0.17%	-0.31%	43.26%	1.94	1.95	-0.41
Under 5 Bond Index (Clean)	101.26	101.22	0.039%	0.04%	-0.11%	-1.74%	1.26%	2.45	2.45	-0.31
Under 5 Bond Index (Return)	168.82	168.69	0.081%	0.08%	0.24%	-0.35%	68.82%	2.45	2.45	-0.31
Under 10 Bond Index (Clean)	112.50	112.43	0.067%	0.07%	0.17%	-1.56%	12.50%	4.22	4.21	0.26
Under 10 Bond Index (Return)	189.88	189.69	0.104%	0.10%	0.47%	-0.35%	89.88%	4.22	4.21	0.26
5 Plus Bond Index (Clean)	130.43	130.24	0.143%	0.14%	0.96%	-1.68%	30.43%	9.72	9.61	1.15
5 Plus Bond Index (Return)	227.18	226.79	0.170%	0.17%	1.19%	-0.67%	127.18%	9.72	9.61	1.15
10 Plus Bond Index (Clean)	137.01	136.72	0.214%	0.21%	1.75%	-3.45%	37.01%	15.61	15.35	1.67
10 Plus Bond Index (Return)	248.79	248.21	0.234%	0.23%	1.91%	-2.41%	148.79%	15.61	15.35	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	102.79	2.95	196	105.74	0.00	6,227	6,401	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.28	2.42	196	109.69	0.00	8,948	9,599	9816
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.42	3.83	318	114.25	0.00	7,478	8,257	8543
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.58	3.17	196	118.75	0.00	6,461	7,468	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.43	0.17	14	114.60	0.00	11,266	12,892	12911
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.46	2.69	196	121.15	0.00	8,078	9,569	9786
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.17	0.11	48	104.27	0.00	6,328	6,591	6598
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.97	0.46	43	122.43	0.00	6,308	7,694	7723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.38	0.42	45	120.80	0.00	8,031	9,668	9702
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.57	0.74	50	137.31	0.00	11,390	15,556	15640
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.42	0.96	352	102.38	0.00	9,160	9,290	9378
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.31	2.32	352	115.62	0.00	8,907	10,092	10298
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.45	0.52	111	99.96	0.00	4,000	3,978	3998
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.04	0.40	73	101.44	0.00	6,539	6,607	6633

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Bond Index Constituent

Clean Price Performance			Index Price 02-May-2017	Previous Index Price 28-Apr-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.79	102.80	-0.012%	-0.012%	-0.462%	-1.960%	-0.56	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.28	107.29	-0.009%	-0.009%	-0.250%	-1.711%	-0.46	1.42	1.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.42	110.39	0.028%	0.028%	-0.113%	-1.698%	-0.47	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.58	115.55	0.027%	0.027%	-0.317%	-2.196%	-0.40	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.43	114.37	0.054%	0.054%	0.009%	-1.725%	-0.35	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.46	118.37	0.077%	0.077%	-0.038%	-2.039%	-0.30	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.17	104.07	0.096%	0.096%	0.349%	-0.703%	-0.06	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.97	121.82	0.117%	0.117%	0.310%	-1.493%	0.14	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.38	120.26	0.101%	0.101%	0.439%	-1.112%	0.39	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.57	136.43	0.100%	0.100%	0.425%	-1.639%	0.62	6.78	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.42	101.30	0.117%	0.117%	1.197%	-0.942%	0.84	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.31	113.09	0.189%	0.189%	1.398%	-1.856%	1.28	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.45	99.18	0.268%	0.268%	1.882%		1.73	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.04	100.82	0.221%	0.221%	2.223%	-6.070%	1.95	21.54	21.13

Return Price Performance			Index Price 02-May-2017	Previous Index Price 28-Apr-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.74	105.69	0.045%	0.045%	0.005%	-0.191%	-0.56	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.66	0.036%	0.036%	0.114%	-0.319%	-0.46	1.42	1.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.25	114.17	0.069%	0.069%	0.228%	-0.371%	-0.47	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	118.65	0.080%	0.080%	0.126%	-0.509%	-0.40	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.60	114.49	0.098%	0.098%	-3.450%	-4.173%	-0.35	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.15	121.00	0.121%	0.121%	0.325%	-0.641%	-0.30	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.16	0.105%	0.105%	0.416%	-1.202%	-0.06	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.43	122.24	0.151%	0.151%	0.590%	-3.495%	0.14	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.80	120.64	0.132%	0.132%	0.687%	-2.900%	0.39	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.31	137.11	0.143%	0.143%	0.772%	-4.090%	0.62	6.78	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.38	102.25	0.127%	0.127%	1.273%	-0.609%	0.84	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.62	115.38	0.209%	0.209%	1.557%	-1.141%	1.28	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.96	99.68	0.286%	0.286%	2.027%		1.73	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.44	101.19	0.242%	0.242%	2.394%	-7.191%	1.95	21.54	21.13