

Irish Stock Exchange Daily Bond Index Report

Friday 5 May, 2017

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Bond Indices Performance

Index	Close Value 05-May-2017	Previous Close Value 04-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.65	116.63	0.014%	0.04%	0.38%	-1.83%	16.65%	6.11	6.06	0.86
All Bond Index (Return)	201.45	201.41	0.023%	0.10%	0.69%	-0.62%	101.45%	6.11	6.06	0.86
Under 3 Bond Index (Clean)	87.94	87.94	0.007%	-0.02%	-0.25%	-1.85%	-12.06%	1.93	1.94	-0.42
Under 3 Bond Index (Return)	143.26	143.23	0.019%	0.07%	0.16%	-0.31%	43.26%	1.93	1.94	-0.42
Under 5 Bond Index (Clean)	101.24	101.23	0.007%	0.01%	-0.13%	-1.77%	1.24%	2.43	2.44	-0.32
Under 5 Bond Index (Return)	168.83	168.80	0.018%	0.09%	0.24%	-0.35%	68.83%	2.43	2.44	-0.32
Under 10 Bond Index (Clean)	112.46	112.45	0.012%	0.03%	0.13%	-1.59%	12.46%	4.21	4.20	0.26
Under 10 Bond Index (Return)	189.87	189.83	0.022%	0.10%	0.46%	-0.36%	89.87%	4.21	4.20	0.26
5 Plus Bond Index (Clean)	130.34	130.31	0.021%	0.07%	0.89%	-1.75%	30.34%	9.70	9.59	1.15
5 Plus Bond Index (Return)	227.06	227.00	0.028%	0.12%	1.14%	-0.72%	127.06%	9.70	9.59	1.15
10 Plus Bond Index (Clean)	136.85	136.82	0.021%	0.10%	1.63%	-3.56%	36.85%	15.59	15.33	1.68
10 Plus Bond Index (Return)	248.54	248.48	0.026%	0.13%	1.81%	-2.51%	148.54%	15.59	15.33	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	102.70	3.00	199	105.70	0.00	6,227	6,396	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.21	2.45	199	109.66	0.00	8,948	9,593	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.37	3.87	321	114.24	0.00	7,478	8,253	8543
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.57	3.22	199	118.79	0.00	6,461	7,467	7675
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.40	0.21	17	114.61	0.00	11,266	12,889	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.47	2.73	199	121.20	0.00	8,078	9,570	9790
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.11	51	104.30	0.00	6,328	6,593	6600
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.93	0.49	46	122.42	0.00	6,308	7,692	7723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.39	0.45	48	120.84	0.00	8,031	9,669	9705
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.48	0.78	53	137.27	0.00	11,390	15,546	15635
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.97	355	102.29	0.00	9,160	9,281	9370
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.18	2.33	355	115.51	0.00	8,907	10,080	10288
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.62	0.53	114	100.15	0.00	4,000	3,985	4006
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.74	0.42	76	101.15	0.00	6,539	6,587	6614

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Bond Index Constituent

Clean Price Performance			Index Price 05-May-2017	Previous Index Price 04-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.70	102.71	-0.010%	-0.090%	-0.540%	-2.037%	-0.56	0.44	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.21	107.21	0.001%	-0.074%	-0.314%	-1.774%	-0.46	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.37	110.36	0.010%	-0.012%	-0.153%	-1.737%	-0.48	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.57	115.56	0.016%	0.022%	-0.322%	-2.201%	-0.43	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.40	114.39	0.013%	0.032%	-0.013%	-1.746%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.47	118.44	0.028%	0.083%	-0.032%	-2.033%	-0.32	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.21	-0.021%	0.113%	0.366%	-0.686%	-0.06	4.77	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.93	121.94	-0.008%	0.085%	0.278%	-1.524%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.39	120.34	0.041%	0.108%	0.446%	-1.106%	0.38	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.48	136.46	0.021%	0.038%	0.363%	-1.700%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	101.30	0.023%	0.018%	1.097%	-1.040%	0.85	8.59	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.18	113.19	-0.014%	0.074%	1.281%	-1.969%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.62	99.43	0.195%	0.445%	2.061%		1.72	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.74	100.77	-0.030%	-0.078%	1.917%	-6.350%	1.97	21.52	21.10

Return Price Performance			Index Price 05-May-2017	Previous Index Price 04-May-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.70	105.70	0.005%	0.012%	-0.028%	-0.224%	-0.56	0.44	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.65	0.012%	0.006%	0.085%	-0.348%	-0.46	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.24	114.22	0.020%	0.063%	0.222%	-0.377%	-0.48	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.76	0.029%	0.116%	0.163%	-0.473%	-0.43	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.58	0.024%	0.108%	-3.440%	-4.163%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	121.15	0.039%	0.160%	0.365%	-0.601%	-0.32	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.32	-0.019%	0.129%	0.440%	-1.179%	-0.06	4.77	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.42	122.42	0.001%	0.146%	0.585%	-3.500%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.84	120.78	0.048%	0.162%	0.717%	-2.871%	0.38	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.27	137.22	0.031%	0.113%	0.742%	-4.118%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.29	102.27	0.025%	0.037%	1.182%	-0.698%	0.85	8.59	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51	115.52	-0.009%	0.113%	1.460%	-1.236%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.15	99.95	0.199%	0.476%	2.220%		1.72	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.15	101.18	-0.025%	-0.041%	2.106%	-7.453%	1.97	21.52	21.10