

Irish Stock Exchange Daily Bond Index Report

Thursday 11 May, 2017

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Bond Indices Performance

Index	Close Value 11-May-2017	Previous Close Value 10-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.32	116.66	-0.285%	-0.23%	0.10%	-2.10%	16.32%	6.11	6.05	0.90
All Bond Index (Return)	201.01	201.56	-0.272%	-0.12%	0.47%	-0.84%	101.01%	6.11	6.05	0.90
Under 3 Bond Index (Clean)	87.87	87.91	-0.050%	-0.11%	-0.34%	-1.93%	-12.13%	1.91	1.92	-0.42
Under 3 Bond Index (Return)	143.24	143.29	-0.037%	0.05%	0.15%	-0.33%	43.24%	1.91	1.92	-0.42
Under 5 Bond Index (Clean)	101.14	101.20	-0.064%	-0.09%	-0.23%	-1.86%	1.14%	2.42	2.42	-0.31
Under 5 Bond Index (Return)	168.78	168.87	-0.053%	0.06%	0.21%	-0.38%	68.78%	2.42	2.42	-0.31
Under 10 Bond Index (Clean)	112.28	112.46	-0.167%	-0.13%	-0.03%	-1.75%	12.28%	4.20	4.19	0.29
Under 10 Bond Index (Return)	189.67	189.97	-0.156%	-0.01%	0.36%	-0.46%	89.67%	4.20	4.19	0.29
5 Plus Bond Index (Clean)	129.75	130.40	-0.498%	-0.38%	0.44%	-2.19%	29.75%	9.73	9.61	1.20
5 Plus Bond Index (Return)	226.14	227.25	-0.487%	-0.29%	0.73%	-1.12%	126.14%	9.73	9.61	1.20
10 Plus Bond Index (Clean)	135.69	136.88	-0.870%	-0.75%	0.77%	-4.38%	35.69%	15.66	15.39	1.73
10 Plus Bond Index (Return)	246.55	248.67	-0.853%	-0.67%	0.99%	-3.29%	146.55%	15.66	15.39	1.73

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	102.60	3.09	205	105.68	0.00	6,227	6,389	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.12	2.53	205	109.65	0.00	8,948	9,585	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.32	3.94	327	114.26	0.00	7,478	8,249	8544
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.51	3.31	205	118.82	0.00	6,461	7,463	7677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.27	0.28	23	114.55	0.00	11,266	12,873	12905
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.29	2.81	205	121.10	0.00	8,078	9,555	9782
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.09	0.13	57	104.22	0.00	6,328	6,587	6595
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.71	0.56	52	122.27	0.00	6,308	7,678	7713
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.08	0.50	54	120.58	0.00	8,031	9,644	9684
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.17	0.87	59	137.04	0.00	11,390	15,510	15609
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.94	0.99	361	101.93	0.00	9,160	9,246	9337
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.50	2.37	361	114.87	0.00	9,007	10,132	10346
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.54	0.56	120	99.10	0.00	4,000	3,942	3964
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.66	0.45	82	100.11	0.00	6,539	6,516	6546

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Bond Index Constituent

Clean Price Performance			Index Price 11-May-2017	Previous Index Price 10-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	102.60	102.66	-0.058%	-0.197%	-0.646%	-2.141%	-0.54	0.43	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	107.16	-0.032%	-0.156%	-0.396%	-1.854%	-0.46	1.39	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.32	110.35	-0.030%	-0.063%	-0.204%	-1.787%	-0.49	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.51	115.57	-0.051%	-0.037%	-0.380%	-2.259%	-0.44	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.27	114.35	-0.071%	-0.087%	-0.133%	-1.864%	-0.34	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.29	118.43	-0.111%	-0.067%	-0.181%	-2.180%	-0.30	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	104.19	-0.096%	0.023%	0.276%	-0.776%	-0.05	4.76	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.71	121.93	-0.175%	-0.090%	0.102%	-1.697%	0.17	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.08	120.40	-0.263%	-0.151%	0.186%	-1.361%	0.42	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.17	136.61	-0.324%	-0.194%	0.129%	-1.928%	0.65	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.94	101.42	-0.473%	-0.354%	0.720%	-1.408%	0.89	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.50	113.25	-0.668%	-0.527%	0.673%	-2.558%	1.35	11.44	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.54	99.56	-1.028%	-0.644%	0.955%		1.79	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.66	100.75	-1.086%	-1.150%	0.825%	-7.354%	2.02	21.46	21.03

Return Price Performance			Index Price 11-May-2017	Previous Index Price 10-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	105.68	105.73	-0.043%	-0.006%	-0.046%	-0.242%	-0.54	0.43	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.67	-0.020%	-0.006%	0.072%	-0.361%	-0.46	1.39	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.28	-0.018%	0.077%	0.236%	-0.363%	-0.49	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.86	-0.036%	0.141%	0.187%	-0.448%	-0.44	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.55	114.62	-0.059%	0.053%	-3.493%	-4.216%	-0.34	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.10	121.22	-0.098%	0.082%	0.287%	-0.679%	-0.30	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.31	-0.094%	0.051%	0.362%	-1.255%	-0.05	4.76	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.27	122.47	-0.165%	0.024%	0.462%	-3.618%	0.17	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	120.89	-0.255%	-0.050%	0.504%	-3.076%	0.42	6.26	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.04	137.47	-0.311%	-0.053%	0.575%	-4.278%	0.65	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.93	102.41	-0.466%	-0.316%	0.825%	-1.048%	0.89	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.87	115.62	-0.649%	-0.442%	0.898%	-1.783%	1.35	11.44	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.10	100.12	-1.018%	-0.580%	1.146%		1.79	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.11	101.20	-1.076%	-1.075%	1.049%	-8.411%	2.02	21.46	21.03