

Irish Stock Exchange Daily Bond Index Report

Friday 12 May, 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 12-May-2017	Previous Close Value 11-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.47	116.32	0.121%	-0.11%	0.22%	-1.98%	16.47%	6.11	6.06	0.88
All Bond Index (Return)	201.27	201.01	0.128%	0.01%	0.59%	-0.71%	101.27%	6.11	6.06	0.88
Under 3 Bond Index (Clean)	87.88	87.87	0.018%	-0.09%	-0.32%	-1.92%	-12.12%	1.91	1.92	-0.43
Under 3 Bond Index (Return)	143.28	143.24	0.030%	0.08%	0.18%	-0.30%	43.28%	1.91	1.92	-0.43
Under 5 Bond Index (Clean)	101.17	101.14	0.035%	-0.05%	-0.20%	-1.83%	1.17%	2.41	2.42	-0.33
Under 5 Bond Index (Return)	168.86	168.78	0.045%	0.10%	0.26%	-0.33%	68.86%	2.41	2.42	-0.33
Under 10 Bond Index (Clean)	112.39	112.28	0.104%	-0.03%	0.07%	-1.65%	12.39%	4.20	4.19	0.26
Under 10 Bond Index (Return)	189.89	189.67	0.113%	0.11%	0.47%	-0.35%	89.89%	4.20	4.19	0.26
5 Plus Bond Index (Clean)	130.01	129.75	0.204%	-0.18%	0.64%	-1.99%	30.01%	9.73	9.61	1.18
5 Plus Bond Index (Return)	226.62	226.14	0.210%	-0.08%	0.94%	-0.91%	126.62%	9.73	9.61	1.18
10 Plus Bond Index (Clean)	135.97	135.69	0.203%	-0.55%	0.98%	-4.18%	35.97%	15.66	15.40	1.71
10 Plus Bond Index (Return)	247.05	246.55	0.206%	-0.47%	1.20%	-3.09%	147.05%	15.66	15.40	1.71

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	102.57	3.10	206	105.68	0.00	6,227	6,387	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.12	2.54	206	109.66	0.00	8,948	9,585	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.35	3.95	328	114.30	0.00	7,478	8,251	8547
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.54	3.33	206	118.87	0.00	6,461	7,465	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.32	0.30	24	114.61	0.00	11,266	12,879	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.37	2.82	206	121.19	0.00	8,078	9,561	9789
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.20	0.13	58	104.33	0.00	6,328	6,594	6602
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	0.57	53	122.44	0.00	6,308	7,688	7724
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	0.51	55	120.81	0.00	8,031	9,661	9702
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.45	0.89	60	137.34	0.00	11,390	15,542	15643
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.23	0.99	362	102.22	0.00	9,160	9,273	9364
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.65	2.38	362	115.03	0.00	9,007	10,146	10360
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.87	0.56	121	99.43	0.00	4,000	3,955	3977
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.88	0.46	83	100.34	0.00	6,539	6,531	6561

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Bond Index Constituent

Clean Price Performance			Index Price 12-May-2017	Previous Index Price 11-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	102.57	102.60	-0.021%	-0.218%	-0.667%	-2.162%	-0.53	0.42	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	107.12	-0.001%	-0.157%	-0.397%	-1.855%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.35	110.32	0.024%	-0.038%	-0.179%	-1.763%	-0.51	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.54	115.51	0.026%	-0.011%	-0.354%	-2.233%	-0.46	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.32	114.27	0.045%	-0.043%	-0.088%	-1.820%	-0.36	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.37	118.29	0.063%	-0.004%	-0.119%	-2.119%	-0.32	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.09	0.105%	0.128%	0.381%	-0.672%	-0.07	4.75	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	121.71	0.133%	0.043%	0.235%	-1.566%	0.14	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	120.08	0.181%	0.030%	0.367%	-1.183%	0.39	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.45	136.17	0.207%	0.012%	0.337%	-1.725%	0.61	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	100.94	0.288%	-0.067%	1.011%	-1.124%	0.86	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.65	112.50	0.136%	-0.392%	0.810%	-2.425%	1.33	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.87	98.54	0.333%	-0.314%	1.291%		1.77	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.88	99.66	0.228%	-0.924%	1.054%	-7.143%	2.01	21.46	21.04

Return Price Performance			Index Price 12-May-2017	Previous Index Price 11-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	105.68	-0.007%	-0.012%	-0.053%	-0.248%	-0.53	0.42	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.65	0.011%	0.005%	0.083%	-0.350%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.26	0.034%	0.111%	0.270%	-0.329%	-0.51	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	118.82	0.039%	0.180%	0.226%	-0.410%	-0.46	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.55	0.055%	0.108%	-3.440%	-4.163%	-0.36	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.19	121.10	0.073%	0.155%	0.359%	-0.607%	-0.32	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	104.22	0.107%	0.157%	0.469%	-1.150%	-0.07	4.75	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.44	122.27	0.141%	0.164%	0.603%	-3.483%	0.14	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.81	120.58	0.187%	0.138%	0.693%	-2.894%	0.39	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.34	137.04	0.217%	0.163%	0.793%	-4.070%	0.61	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	101.93	0.288%	-0.028%	1.116%	-0.763%	0.86	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.03	114.87	0.138%	-0.304%	1.037%	-1.647%	1.33	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.43	99.10	0.336%	-0.246%	1.486%		1.77	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.34	100.11	0.233%	-0.845%	1.284%	-8.198%	2.01	21.46	21.04