

Irish Stock Exchange Daily Bond Index Report



Monday 15 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	Previous		% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 15-May-2017	Close Value 12-May-2017		MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.30	116.47	-0.139%	-0.25%	0.09%	-2.12%	16.30%	6.10	6.04	0.90
All Bond Index (Return)	201.04	201.27	-0.111%	-0.10%	0.48%	-0.82%	101.04%	6.10	6.04	0.90
Under 3 Bond Index (Clean)	87.85	87.88	-0.035%	-0.12%	-0.35%	-1.95%	-12.15%	1.91	1.91	-0.42
Under 3 Bond Index (Return)	143.28	143.28	0.001%	0.08%	0.18%	-0.30%	43.28%	1.91	1.91	-0.42
Under 5 Bond Index (Clean)	101.13	101.17	-0.041%	-0.09%	-0.24%	-1.87%	1.13%	2.41	2.42	-0.32
Under 5 Bond Index (Return)	168.84	168.86	-0.008%	0.09%	0.25%	-0.34%	68.84%	2.41	2.42	-0.32
Under 10 Bond Index (Clean)	112.30	112.39	-0.079%	-0.11%	-0.01%	-1.73%	12.30%	4.19	4.18	0.28
Under 10 Bond Index (Return)	189.80	189.89	-0.049%	0.06%	0.42%	-0.40%	89.80%	4.19	4.18	0.28
5 Plus Bond Index (Clean)	129.71	130.01	-0.235%	-0.41%	0.41%	-2.22%	29.71%	9.71	9.60	1.20
5 Plus Bond Index (Return)	226.14	226.62	-0.211%	-0.29%	0.73%	-1.12%	126.14%	9.71	9.60	1.20
10 Plus Bond Index (Clean)	135.37	135.97	-0.441%	-0.99%	0.53%	-4.61%	35.37%	15.64	15.37	1.74
10 Plus Bond Index (Return)	246.02	247.05	-0.419%	-0.88%	0.78%	-3.50%	146.02%	15.64	15.37	1.74

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt		O/S Amt	
											O/S(m)	Clean Price	O/S Amt	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.57	3.15	209	105.72	0.00	6,227	6,387	6583	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.11	2.58	209	109.69	0.00	8,948	9,584	9815	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.29	3.99	331	114.28	0.00	7,478	8,247	8545	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.49	3.38	209	118.87	0.00	6,461	7,462	7680	
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.25	0.33	27	114.59	0.00	11,266	12,872	12909	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.29	2.86	209	121.16	0.00	8,078	9,555	9786	
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.15	0.13	61	104.28	0.00	6,328	6,590	6599	
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.80	0.60	56	122.40	0.00	6,308	7,684	7722	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.14	0.54	58	120.68	0.00	8,031	9,649	9692	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.26	0.93	63	137.19	0.00	11,390	15,520	15627	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.04	0.00	0	101.04	1.00	9,160	9,255	9347	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.32	0.00	0	112.32	2.40	9,007	10,116	10332	
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.27	0.00	0	98.27	0.58	4,000	3,931	3954	
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.32	0.47	86	99.79	0.00	6,539	6,494	6525	

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 15-May-2017	Previous Index Price 12-May-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.57	102.57	-0.006%	-0.224%	-0.673%	-2.168%	-0.55	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.11	107.12	-0.009%	-0.166%	-0.406%	-1.864%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.29	110.35	-0.049%	-0.087%	-0.228%	-1.811%	-0.49	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.49	115.54	-0.041%	-0.052%	-0.395%	-2.273%	-0.45	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.25	114.32	-0.056%	-0.099%	-0.144%	-1.875%	-0.35	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.29	118.37	-0.063%	-0.068%	-0.182%	-2.181%	-0.31	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.15	104.20	-0.050%	0.078%	0.330%	-0.722%	-0.06	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.80	121.88	-0.059%	-0.016%	0.176%	-1.624%	0.15	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.14	120.30	-0.130%	-0.100%	0.237%	-1.311%	0.41	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.26	136.45	-0.139%	-0.126%	0.198%	-1.861%	0.63	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	101.23	-0.190%	-0.257%	0.819%	-1.312%	0.88	8.65	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.32	112.65	-0.296%	-0.686%	0.512%	-2.714%	1.36	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.27	98.87	-0.604%	-0.916%	0.679%		1.80	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.32	99.88	-0.570%	-1.489%	0.479%	-7.672%	2.03	21.44	21.01

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 15-May-2017	Previous Index Price 12-May-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.72	105.68	0.037%	0.025%	-0.016%	-0.211%	-0.55	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.66	0.025%	0.029%	0.108%	-0.325%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.30	-0.016%	0.095%	0.254%	-0.344%	-0.49	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	118.87	0.001%	0.180%	0.227%	-0.409%	-0.45	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.59	114.61	-0.024%	0.085%	-3.463%	-4.186%	-0.35	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.16	121.19	-0.028%	0.126%	0.331%	-0.635%	-0.31	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.28	104.33	-0.043%	0.114%	0.426%	-1.193%	-0.06	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.40	122.44	-0.033%	0.132%	0.570%	-3.514%	0.15	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.68	120.81	-0.106%	0.031%	0.586%	-2.997%	0.41	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.19	137.34	-0.106%	0.058%	0.686%	-4.171%	0.63	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.04	102.22	-1.158%	-1.186%	-0.055%	-1.912%	0.88	8.65	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.32	115.03	-2.359%	-2.656%	-1.346%	-3.966%	1.36	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.27	99.43	-1.168%	-1.411%	0.301%		1.80	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.79	100.34	-0.551%	-1.391%	0.726%	-8.704%	2.03	21.44	21.01