

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 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 16-May-2017	Previous Close Value 15-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.35	116.30	0.040%	-0.21%	0.13%	-2.08%	16.35%	6.09	6.04	0.89
All Bond Index (Return)	201.14	201.04	0.049%	-0.05%	0.53%	-0.78%	101.14%	6.09	6.04	0.89
Under 3 Bond Index (Clean)	87.81	87.85	-0.053%	-0.18%	-0.41%	-2.00%	-12.20%	1.90	1.91	-0.40
Under 3 Bond Index (Return)	143.22	143.28	-0.040%	0.04%	0.14%	-0.34%	43.22%	1.90	1.91	-0.40
Under 5 Bond Index (Clean)	101.08	101.13	-0.046%	-0.14%	-0.28%	-1.92%	1.08%	2.41	2.41	-0.31
Under 5 Bond Index (Return)	168.79	168.84	-0.034%	0.06%	0.21%	-0.38%	68.79%	2.41	2.41	-0.31
Under 10 Bond Index (Clean)	112.29	112.30	-0.017%	-0.12%	-0.03%	-1.75%	12.29%	4.19	4.18	0.28
Under 10 Bond Index (Return)	189.78	189.80	-0.007%	0.05%	0.42%	-0.40%	89.78%	4.19	4.18	0.28
5 Plus Bond Index (Clean)	129.87	129.71	0.125%	-0.29%	0.53%	-2.10%	29.87%	9.71	9.60	1.19
5 Plus Bond Index (Return)	226.44	226.14	0.132%	-0.16%	0.86%	-0.99%	126.44%	9.71	9.60	1.19
10 Plus Bond Index (Clean)	135.81	135.37	0.330%	-0.66%	0.86%	-4.29%	35.81%	15.69	15.43	1.72
10 Plus Bond Index (Return)	246.84	246.02	0.336%	-0.55%	1.11%	-3.17%	146.84%	15.69	15.43	1.72

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	102.56	3.16	210	105.72	0.00	6,227	6,387	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.08	2.59	210	109.67	0.00	8,948	9,581	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.21	4.00	332	114.21	0.00	7,478	8,241	8540
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.41	3.40	210	118.80	0.00	6,461	7,456	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.17	0.35	28	114.52	0.00	11,266	12,863	12902
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.26	2.88	210	121.13	0.00	8,078	9,552	9784
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.13	0.14	62	104.27	0.00	6,328	6,589	6598
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.78	0.61	57	122.39	0.00	6,308	7,682	7721
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.16	0.55	59	120.71	0.00	8,031	9,650	9694
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.31	0.95	64	137.26	0.00	11,390	15,526	15634
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.10	0.00	1	101.10	0.00	9,160	9,261	9261
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.60	0.01	1	112.61	0.00	9,007	10,142	10142
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.71	0.01	1	98.71	0.00	4,000	3,948	3948
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.69	0.48	87	100.17	0.00	6,539	6,519	6550

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Bond Index Constituent

Clean Price Performance			Index Price 16-May-2017	Previous Index Price 15-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	102.56	102.57	-0.008%	-0.232%	-0.681%	-2.176%	-0.57	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.08	107.11	-0.032%	-0.198%	-0.438%	-1.896%	-0.46	1.38	1.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.21	110.29	-0.074%	-0.161%	-0.302%	-1.884%	-0.46	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.41	115.49	-0.071%	-0.123%	-0.466%	-2.342%	-0.42	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.17	114.25	-0.069%	-0.168%	-0.213%	-1.943%	-0.33	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.26	118.29	-0.032%	-0.100%	-0.214%	-2.212%	-0.30	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.13	104.15	-0.015%	0.062%	0.315%	-0.737%	-0.06	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.78	121.80	-0.021%	-0.038%	0.155%	-1.645%	0.15	5.36	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.16	120.14	0.011%	-0.089%	0.248%	-1.300%	0.40	6.25	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.31	136.26	0.036%	-0.090%	0.234%	-1.826%	0.63	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.10	101.04	0.058%	-0.198%	0.878%	-1.254%	0.87	8.65	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.60	112.32	0.254%	-0.434%	0.767%	-2.467%	1.34	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.71	98.27	0.442%	-0.478%	1.124%		1.78	17.09	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.69	99.32	0.382%	-1.113%	0.862%	-7.320%	2.01	21.45	21.03

Return Price Performance			Index Price 16-May-2017	Previous Index Price 15-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	105.72	105.72	0.007%	0.031%	-0.009%	-0.205%	-0.57	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.69	-0.020%	0.009%	0.088%	-0.345%	-0.46	1.38	1.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.28	-0.061%	0.034%	0.193%	-0.405%	-0.46	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.87	-0.055%	0.126%	0.172%	-0.463%	-0.42	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.52	114.59	-0.058%	0.026%	-3.519%	-4.242%	-0.33	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.13	121.16	-0.020%	0.107%	0.311%	-0.654%	-0.30	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.27	104.28	-0.013%	0.101%	0.412%	-1.206%	-0.06	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.39	122.40	-0.012%	0.119%	0.558%	-3.526%	0.15	5.36	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.71	120.68	0.019%	0.051%	0.605%	-2.979%	0.40	6.25	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.26	137.19	0.047%	0.104%	0.733%	-4.127%	0.63	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.10	101.04	0.061%	-1.126%	0.006%	-1.852%	0.87	8.65	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.61	112.32	0.260%	-2.402%	-1.089%	-3.717%	1.34	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.71	98.27	0.447%	-0.970%	0.749%		1.78	17.09	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.17	99.79	0.386%	-1.011%	1.114%	-8.351%	2.01	21.45	21.03