

Irish Stock Exchange Daily Bond Index Report

Wednesday 17 May, 2017

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Bond Indices Performance

Index	Close Value 17-May-2017	Previous Close Value 16-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.55	116.35	0.175%	-0.04%	0.30%	-1.90%	16.55%	6.10	6.05	0.87
All Bond Index (Return)	201.51	201.14	0.182%	0.13%	0.72%	-0.59%	101.51%	6.10	6.05	0.87
Under 3 Bond Index (Clean)	87.81	87.81	0.010%	-0.17%	-0.40%	-1.99%	-12.19%	1.90	1.91	-0.41
Under 3 Bond Index (Return)	143.26	143.22	0.022%	0.06%	0.16%	-0.31%	43.26%	1.90	1.91	-0.41
Under 5 Bond Index (Clean)	101.12	101.08	0.037%	-0.10%	-0.25%	-1.88%	1.12%	2.41	2.41	-0.33
Under 5 Bond Index (Return)	168.86	168.79	0.046%	0.10%	0.26%	-0.33%	68.86%	2.41	2.41	-0.33
Under 10 Bond Index (Clean)	112.41	112.29	0.109%	-0.02%	0.08%	-1.64%	12.41%	4.19	4.18	0.25
Under 10 Bond Index (Return)	190.00	189.78	0.117%	0.17%	0.53%	-0.29%	90.00%	4.19	4.18	0.25
5 Plus Bond Index (Clean)	130.27	129.87	0.310%	0.02%	0.84%	-1.80%	30.27%	9.72	9.61	1.15
5 Plus Bond Index (Return)	227.15	226.44	0.316%	0.16%	1.18%	-0.68%	127.15%	9.72	9.61	1.15
10 Plus Bond Index (Clean)	136.50	135.81	0.507%	-0.16%	1.38%	-3.80%	36.50%	15.71	15.45	1.69
10 Plus Bond Index (Return)	248.11	246.84	0.512%	-0.04%	1.63%	-2.68%	148.11%	15.71	15.45	1.69

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	102.54	3.18	211	105.72	0.00	6,227	6,385	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.08	2.60	211	109.68	0.00	8,948	9,581	9814
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.22	4.01	333	114.23	0.00	7,478	8,242	8542
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.41	3.41	211	118.82	0.00	6,461	7,457	7677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.22	0.36	29	114.58	0.00	11,266	12,868	12908
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.33	2.89	211	121.22	0.00	8,078	9,558	9791
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.14	63	104.45	0.00	6,328	6,601	6610
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.02	0.62	58	122.64	0.00	6,308	7,697	7736
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.40	0.56	60	120.96	0.00	8,031	9,669	9714
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.59	0.96	65	137.55	0.00	11,390	15,558	15668
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.35	0.01	2	101.36	0.00	9,160	9,284	9284
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.98	0.01	2	112.99	0.00	9,007	10,175	10176
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.20	0.01	2	99.21	0.00	4,000	3,968	3968
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.48	0.48	88	100.96	0.00	6,539	6,570	6602

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Bond Index Constituent

Clean Price Performance			Index Price 17-May-2017	Previous Index Price 16-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	102.54	102.56	-0.020%	-0.251%	-0.700%	-2.195%	-0.56	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.08	107.08	-0.001%	-0.199%	-0.439%	-1.897%	-0.47	1.38	1.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.22	110.21	0.010%	-0.151%	-0.292%	-1.874%	-0.47	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.41	115.41	0.003%	-0.119%	-0.462%	-2.339%	-0.43	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.22	114.17	0.039%	-0.129%	-0.174%	-1.904%	-0.34	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.33	118.26	0.060%	-0.040%	-0.154%	-2.153%	-0.33	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.13	0.176%	0.238%	0.491%	-0.562%	-0.09	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.02	121.78	0.195%	0.158%	0.350%	-1.453%	0.11	5.36	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.40	120.16	0.202%	0.113%	0.451%	-1.101%	0.37	6.25	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.59	136.31	0.208%	0.117%	0.442%	-1.622%	0.60	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.35	101.10	0.248%	0.049%	1.129%	-1.009%	0.84	8.64	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.98	112.60	0.332%	-0.103%	1.102%	-2.143%	1.31	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.20	98.71	0.500%	0.020%	1.630%	-2.143%	1.75	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.48	99.69	0.784%	-0.337%	1.653%	-6.593%	1.98	21.48	21.06

Return Price Performance			Index Price 17-May-2017	Previous Index Price 16-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	-0.005%	0.026%	-0.014%	-0.210%	-0.56	0.42	0.42
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.68	109.67	0.010%	0.019%	0.098%	-0.335%	-0.47	1.38	1.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.21	0.020%	0.054%	0.213%	-0.385%	-0.47	1.97	1.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.80	0.017%	0.142%	0.189%	-0.447%	-0.43	2.27	2.28
IE0034074488	3407448	4.5 Treas Bnd 2020	114.58	114.52	0.051%	0.077%	-3.470%	-4.193%	-0.34	2.80	2.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.22	121.13	0.069%	0.176%	0.381%	-0.586%	-0.33	3.17	3.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.27	0.177%	0.278%	0.590%	-1.031%	-0.09	4.75	4.75
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.64	122.39	0.203%	0.323%	0.762%	-3.330%	0.11	5.36	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.96	120.71	0.209%	0.259%	0.815%	-2.776%	0.37	6.25	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.55	137.26	0.217%	0.322%	0.952%	-3.919%	0.60	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.36	101.10	0.250%	-0.878%	0.256%	-1.607%	0.84	8.64	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.99	112.61	0.337%	-2.073%	-0.755%	-3.392%	1.31	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.21	98.71	0.505%	-0.471%	1.257%	-7.631%	1.75	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.96	100.17	0.786%	-0.233%	1.909%	-7.631%	1.98	21.48	21.06