

Irish Stock Exchange Daily Bond Index Report

Thursday 18 May, 2017

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Bond Indices Performance

Index	Close Value 18-May-2017	Previous Close Value 17-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.82	116.55	0.228%	0.19%	0.53%	-1.68%	16.82%	6.11	6.06	0.83
All Bond Index (Return)	201.98	201.51	0.235%	0.37%	0.95%	-0.36%	101.98%	6.11	6.06	0.83
Under 3 Bond Index (Clean)	87.80	87.81	-0.013%	-0.18%	-0.41%	-2.01%	-12.20%	1.89	1.90	-0.43
Under 3 Bond Index (Return)	143.26	143.26	-0.001%	0.06%	0.16%	-0.32%	43.26%	1.89	1.90	-0.43
Under 5 Bond Index (Clean)	101.13	101.12	0.004%	-0.10%	-0.24%	-1.88%	1.13%	2.40	2.41	-0.34
Under 5 Bond Index (Return)	168.89	168.86	0.015%	0.12%	0.27%	-0.31%	68.89%	2.40	2.41	-0.34
Under 10 Bond Index (Clean)	112.53	112.41	0.112%	0.10%	0.19%	-1.53%	12.53%	4.18	4.17	0.22
Under 10 Bond Index (Return)	190.23	190.00	0.120%	0.29%	0.66%	-0.17%	90.23%	4.18	4.17	0.22
5 Plus Bond Index (Clean)	130.85	130.27	0.444%	0.47%	1.29%	-1.36%	30.85%	9.73	9.63	1.11
5 Plus Bond Index (Return)	228.17	227.15	0.450%	0.61%	1.63%	-0.23%	128.17%	9.73	9.63	1.11
10 Plus Bond Index (Clean)	137.60	136.50	0.806%	0.65%	2.19%	-3.03%	37.60%	15.73	15.48	1.64
10 Plus Bond Index (Return)	250.12	248.11	0.811%	0.77%	2.46%	-1.89%	150.12%	15.73	15.48	1.64

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	102.48	3.20	212	105.67	0.00	6,227	6,381	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.04	2.61	212	109.65	0.00	8,948	9,578	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.21	4.03	334	114.23	0.00	7,468	8,241	8542
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.39	3.43	212	118.82	0.00	6,461	7,456	7677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.25	0.37	30	114.62	0.00	11,266	12,872	12913
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.36	2.90	212	121.26	0.00	8,078	9,560	9795
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.41	0.14	64	104.55	0.00	6,328	6,607	6616
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.19	0.63	59	122.82	0.00	6,308	7,708	7748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.69	0.57	61	121.26	0.00	8,031	9,693	9738
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.97	0.98	66	137.94	0.00	11,390	15,601	15712
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.74	0.01	3	101.75	0.00	9,160	9,319	9320
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.60	0.02	3	113.62	0.00	9,007	10,231	10233
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.13	0.01	3	100.15	0.00	4,000	4,005	4006
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.61	0.49	89	102.09	0.00	6,549	6,644	6676

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Bond Index Constituent

Clean Price Performance			Index Price 18-May-2017	Previous Index Price 17-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	102.48	102.54	-0.060%	-0.311%	-0.760%	-2.254%	-0.54	0.41	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.04	107.08	-0.035%	-0.233%	-0.473%	-1.930%	-0.47	1.37	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.21	110.22	-0.014%	-0.165%	-0.306%	-1.887%	-0.48	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.39	115.41	-0.015%	-0.134%	-0.477%	-2.353%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.25	114.22	0.029%	-0.100%	-0.145%	-1.876%	-0.37	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.36	118.33	0.025%	-0.014%	-0.129%	-2.129%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.32	0.090%	0.329%	0.582%	-0.473%	-0.11	4.74	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.19	122.02	0.141%	0.299%	0.492%	-1.314%	0.08	5.35	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.69	120.40	0.245%	0.358%	0.697%	-0.858%	0.33	6.24	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.97	136.59	0.275%	0.392%	0.718%	-1.352%	0.55	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.74	101.35	0.382%	0.431%	1.515%	-0.631%	0.80	8.64	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.60	112.98	0.548%	0.444%	1.656%	-1.607%	1.26	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.13	99.20	0.941%	0.961%	2.586%		1.69	17.10	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.61	100.48	1.125%	0.784%	2.796%	-5.543%	1.93	21.51	21.11

Return Price Performance			Index Price 18-May-2017	Previous Index Price 17-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	105.67	105.72	-0.044%	-0.017%	-0.058%	-0.253%	-0.54	0.41	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.68	-0.022%	-0.003%	0.076%	-0.357%	-0.47	1.37	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.23	114.23	-0.003%	0.052%	0.211%	-0.388%	-0.48	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.82	118.82	-0.001%	0.142%	0.188%	-0.447%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	114.58	0.039%	0.116%	-3.432%	-4.156%	-0.37	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.26	121.22	0.036%	0.212%	0.417%	-0.549%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	104.45	0.092%	0.371%	0.683%	-0.940%	-0.11	4.74	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.82	122.64	0.148%	0.472%	0.912%	-3.186%	0.08	5.35	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.26	120.96	0.251%	0.511%	1.069%	-2.532%	0.33	6.24	6.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.94	137.55	0.283%	0.605%	1.237%	-3.647%	0.55	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.75	101.36	0.385%	-0.497%	0.642%	-1.228%	0.80	8.64	8.57
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.62	112.99	0.554%	-1.531%	-0.206%	-2.857%	1.26	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.15	99.21	0.945%	0.471%	2.215%		1.69	17.10	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.09	100.96	1.125%	0.889%	3.056%	-6.592%	1.93	21.51	21.11