

Irish Stock Exchange Daily Bond Index Report

Friday 19 May, 2017

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Bond Indices Performance

Index	Close Value 19-May-2017	Previous Close Value 18-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.68	116.82	-0.122%	0.07%	0.41%	-1.80%	16.68%	6.10	6.05	0.85
All Bond Index (Return)	201.76	201.98	-0.111%	0.25%	0.84%	-0.47%	101.76%	6.10	6.05	0.85
Under 3 Bond Index (Clean)	87.78	87.80	-0.025%	-0.20%	-0.43%	-2.03%	-12.22%	1.89	1.90	-0.42
Under 3 Bond Index (Return)	143.24	143.26	-0.013%	0.05%	0.15%	-0.33%	43.24%	1.89	1.90	-0.42
Under 5 Bond Index (Clean)	101.09	101.13	-0.031%	-0.13%	-0.27%	-1.91%	1.09%	2.39	2.40	-0.34
Under 5 Bond Index (Return)	168.86	168.89	-0.020%	0.10%	0.25%	-0.33%	68.86%	2.39	2.40	-0.34
Under 10 Bond Index (Clean)	112.46	112.53	-0.066%	0.03%	0.13%	-1.59%	12.46%	4.18	4.17	0.23
Under 10 Bond Index (Return)	190.13	190.23	-0.056%	0.23%	0.60%	-0.22%	90.13%	4.18	4.17	0.23
5 Plus Bond Index (Clean)	130.58	130.85	-0.209%	0.26%	1.08%	-1.57%	30.58%	9.72	9.61	1.13
5 Plus Bond Index (Return)	227.71	228.17	-0.202%	0.41%	1.43%	-0.44%	127.71%	9.72	9.61	1.13
10 Plus Bond Index (Clean)	137.06	137.60	-0.396%	0.25%	1.79%	-3.41%	37.06%	15.71	15.45	1.66
10 Plus Bond Index (Return)	249.14	250.12	-0.391%	0.38%	2.06%	-2.27%	149.14%	15.71	15.45	1.66

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(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.47	3.21	213	105.68	0.00	6,227	6,381	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.02	2.63	213	109.64	0.00	8,948	9,576	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.16	4.04	335	114.20	0.00	7,468	8,226	8528
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.36	3.44	213	118.80	0.00	6,461	7,453	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.23	0.38	31	114.61	0.00	11,266	12,869	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.32	2.92	213	121.23	0.00	8,078	9,557	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.14	65	104.48	0.00	6,328	6,603	6611
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.11	0.64	60	122.76	0.00	6,308	7,703	7744
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.57	0.58	62	121.15	0.00	8,031	9,683	9729
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.80	0.99	67	137.79	0.00	11,390	15,582	15695
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.56	0.01	4	101.57	0.00	9,160	9,303	9304
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.43	0.03	4	113.45	0.00	9,007	10,216	10218
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.90	0.02	4	99.92	0.00	4,000	3,996	3997
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.71	0.49	90	101.21	0.00	6,549	6,596	6628

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-May-2017	Previous Index Price 18-May-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.47	102.48	-0.008%	-0.319%	-0.768%	-2.262%	-0.56	0.40	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.02	107.04	-0.021%	-0.254%	-0.494%	-1.951%	-0.46	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.16	110.21	-0.040%	-0.205%	-0.346%	-1.927%	-0.47	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.36	115.39	-0.030%	-0.164%	-0.507%	-2.383%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.23	114.25	-0.023%	-0.122%	-0.168%	-1.898%	-0.36	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.32	118.36	-0.035%	-0.049%	-0.164%	-2.162%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.41	-0.064%	0.264%	0.517%	-0.537%	-0.10	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.11	122.19	-0.061%	0.238%	0.431%	-1.374%	0.09	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.57	120.69	-0.101%	0.257%	0.595%	-0.959%	0.34	6.24	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.80	136.97	-0.123%	0.269%	0.594%	-1.473%	0.57	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.56	101.74	-0.172%	0.259%	1.340%	-0.802%	0.82	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.43	113.60	-0.148%	0.295%	1.505%	-1.752%	1.27	11.42	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.90	100.13	-0.229%	0.730%	2.351%		1.71	17.10	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.71	101.61	-0.879%	-0.102%	1.893%	-6.373%	1.97	21.48	21.06

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 19-May-2017	Previous Index Price 18-May-2017	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.68	105.67	0.007%	-0.010%	-0.051%	-0.246%	-0.56	0.40	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.65	-0.009%	-0.012%	0.067%	-0.366%	-0.46	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.20	114.23	-0.028%	0.024%	0.182%	-0.416%	-0.47	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.82	-0.016%	0.126%	0.172%	-0.463%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	114.62	-0.012%	0.104%	-3.444%	-4.168%	-0.36	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	121.26	-0.022%	0.190%	0.395%	-0.572%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.55	-0.062%	0.308%	0.620%	-1.002%	-0.10	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.76	122.82	-0.051%	0.420%	0.860%	-3.236%	0.09	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.15	121.26	-0.092%	0.419%	0.975%	-2.622%	0.34	6.24	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	137.94	-0.111%	0.494%	1.125%	-3.754%	0.57	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.57	101.75	-0.169%	-0.665%	0.472%	-1.395%	0.82	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.45	113.62	-0.143%	-1.671%	-0.348%	-2.995%	1.27	11.42	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.92	100.15	-0.224%	0.246%	1.986%		1.71	17.10	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.21	102.09	-0.870%	0.012%	2.159%	-7.404%	1.97	21.48	21.06