

Irish Stock Exchange Daily Bond Index Report

Irish  Stock Exchange

Monday 29 May, 2017

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Bond Indices Performance

Index	Close Value 29-May-2017	Previous Close Value 26-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.96	116.86	0.080%	0.31%	0.65%	-1.57%	16.96%	6.09	6.05	0.80
All Bond Index (Return)	202.41	202.20	0.105%	0.58%	1.17%	-0.15%	102.41%	6.09	6.05	0.80
Under 3 Bond Index (Clean)	87.76	87.75	0.016%	-0.23%	-0.46%	-2.05%	-12.24%	1.87	1.88	-0.46
Under 3 Bond Index (Return)	143.37	143.30	0.051%	0.14%	0.24%	-0.24%	43.37%	1.87	1.88	-0.46
Under 5 Bond Index (Clean)	101.10	101.08	0.023%	-0.12%	-0.27%	-1.90%	1.10%	2.37	2.38	-0.38
Under 5 Bond Index (Return)	169.04	168.95	0.054%	0.21%	0.37%	-0.22%	69.04%	2.37	2.38	-0.38
Under 10 Bond Index (Clean)	112.61	112.54	0.061%	0.17%	0.27%	-1.46%	12.61%	4.16	4.15	0.18
Under 10 Bond Index (Return)	190.56	190.39	0.089%	0.46%	0.83%	0.01%	90.56%	4.16	4.15	0.18
5 Plus Bond Index (Clean)	131.19	131.01	0.134%	0.72%	1.55%	-1.11%	31.19%	9.72	9.61	1.08
5 Plus Bond Index (Return)	228.93	228.58	0.154%	0.94%	1.97%	0.10%	128.93%	9.72	9.61	1.08
10 Plus Bond Index (Clean)	138.08	137.85	0.170%	1.00%	2.55%	-2.69%	38.08%	15.71	15.46	1.62
10 Plus Bond Index (Return)	251.14	250.68	0.185%	1.18%	2.88%	-1.49%	151.14%	15.71	15.46	1.62

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	102.34	3.36	223	105.70	0.00	6,227	6,373	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.94	2.75	223	109.69	0.00	8,948	9,569	9815
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.16	4.16	345	114.32	0.00	7,468	8,226	8537
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.34	3.61	223	118.95	0.00	6,461	7,452	7685
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.26	0.51	41	114.77	0.00	11,266	12,873	12930
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.36	3.06	223	121.42	0.00	8,078	9,561	9807
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.51	0.16	75	104.67	0.00	6,328	6,613	6623
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.35	0.75	70	123.10	0.00	6,308	7,719	7766
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.88	0.67	72	121.55	0.00	8,031	9,708	9762
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.25	1.14	77	138.39	0.00	11,390	15,634	15763
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.06	0.04	14	102.10	0.00	9,160	9,349	9352
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.06	0.09	14	114.15	0.00	9,007	10,273	10281
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.55	0.07	14	100.62	0.00	4,000	4,022	4025
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.83	0.55	100	102.37	0.00	6,549	6,668	6704

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2017	Previous Index Price 26-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	102.34	102.36	-0.017%	-0.442%	-0.890%	-2.382%	-0.57	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.94	106.93	0.013%	-0.324%	-0.564%	-2.020%	-0.49	1.34	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.16	110.13	0.028%	-0.203%	-0.344%	-1.925%	-0.52	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.34	115.32	0.022%	-0.181%	-0.524%	-2.399%	-0.48	2.23	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.26	114.24	0.022%	-0.089%	-0.135%	-1.865%	-0.41	2.76	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.36	118.32	0.032%	-0.011%	-0.126%	-2.125%	-0.38	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.51	104.44	0.059%	0.422%	0.675%	-0.380%	-0.14	4.71	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.35	122.29	0.052%	0.434%	0.628%	-1.181%	0.04	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.88	120.79	0.071%	0.514%	0.853%	-0.705%	0.29	6.21	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.25	137.07	0.132%	0.603%	0.929%	-1.144%	0.51	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	101.87	0.187%	0.752%	1.839%	-0.314%	0.76	8.61	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.06	113.87	0.171%	0.857%	2.073%	-1.202%	1.22	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.55	100.46	0.096%	1.386%	3.018%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.83	101.61	0.212%	1.002%	3.019%	-5.338%	1.91	21.50	21.09

Return Price Performance			Index Price 29-May-2017	Previous Index Price 26-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	105.70	105.68	0.026%	0.012%	-0.028%	-0.224%	-0.57	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.64	0.047%	0.031%	0.110%	-0.324%	-0.49	1.34	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.32	114.26	0.059%	0.131%	0.290%	-0.309%	-0.52	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.95	118.87	0.062%	0.246%	0.293%	-0.344%	-0.48	2.23	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.77	114.71	0.054%	0.245%	-3.308%	-4.033%	-0.41	2.76	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.42	121.34	0.065%	0.340%	0.546%	-0.422%	-0.38	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.67	104.60	0.065%	0.487%	0.799%	-0.825%	-0.14	4.71	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.10	123.01	0.078%	0.704%	1.145%	-2.963%	0.04	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.55	121.44	0.094%	0.752%	1.310%	-2.299%	0.29	6.21	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.39	138.17	0.163%	0.934%	1.568%	-3.332%	0.51	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.10	101.90	0.194%	-0.150%	0.993%	-0.883%	0.76	8.61	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.15	113.94	0.189%	-1.063%	0.268%	-2.396%	1.22	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.62	100.51	0.109%	0.945%	2.698%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.37	102.14	0.226%	1.166%	3.338%	-6.336%	1.91	21.50	21.09