

Irish Stock Exchange Daily Bond Index Report

Wednesday 31 May, 2017

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Bond Indices Performance

Index	Close Value 31-May-2017	Previous Close Value 30-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	117.06	116.90	0.131%	0.39%	0.73%	-1.48%	17.06%	6.09	6.05	0.79
All Bond Index (Return)	202.61	202.34	0.137%	0.68%	1.27%	-0.05%	102.61%	6.09	6.05	0.79
Under 3 Bond Index (Clean)	87.74	87.72	0.017%	-0.25%	-0.48%	-2.08%	-12.26%	1.86	1.87	-0.46
Under 3 Bond Index (Return)	143.37	143.33	0.028%	0.14%	0.24%	-0.24%	43.37%	1.86	1.87	-0.46
Under 5 Bond Index (Clean)	101.08	101.06	0.029%	-0.14%	-0.28%	-1.92%	1.08%	2.37	2.38	-0.38
Under 5 Bond Index (Return)	169.06	168.99	0.039%	0.22%	0.38%	-0.21%	69.06%	2.37	2.38	-0.38
Under 10 Bond Index (Clean)	112.67	112.57	0.085%	0.21%	0.31%	-1.41%	12.67%	4.16	4.15	0.17
Under 10 Bond Index (Return)	190.69	190.51	0.093%	0.53%	0.90%	0.07%	90.69%	4.16	4.15	0.17
5 Plus Bond Index (Clean)	131.42	131.12	0.227%	0.90%	1.73%	-0.93%	31.42%	9.72	9.62	1.06
5 Plus Bond Index (Return)	229.37	228.83	0.233%	1.14%	2.16%	0.29%	129.37%	9.72	9.62	1.06
10 Plus Bond Index (Clean)	138.45	137.96	0.352%	1.27%	2.82%	-2.43%	38.45%	15.72	15.47	1.60
10 Plus Bond Index (Return)	251.83	250.93	0.357%	1.46%	3.16%	-1.22%	151.83%	15.72	15.47	1.60

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	102.30	3.39	225	105.69	0.00	6,227	6,370	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.91	2.77	225	109.69	0.00	8,948	9,566	9815
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.12	4.18	347	114.30	0.00	7,468	8,223	8536
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.29	3.64	225	118.93	0.00	6,461	7,449	7684
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.26	0.53	43	114.79	0.00	11,266	12,873	12932
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.36	3.08	225	121.44	0.00	8,078	9,561	9810
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.57	0.17	77	104.74	0.00	6,328	6,617	6628
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.49	0.77	72	123.26	0.00	6,308	7,727	7776
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.03	0.69	74	121.72	0.00	8,031	9,720	9775
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.39	1.17	79	138.56	0.00	11,390	15,649	15782
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.29	0.04	16	102.33	0.00	9,160	9,370	9374
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.23	0.11	16	114.33	0.00	9,007	10,288	10297
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.05	0.08	16	101.13	0.00	4,000	4,042	4045
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.13	0.56	102	102.69	0.00	6,549	6,689	6725

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Bond Index Constituent

Clean Price Performance			Index Price 31-May-2017	Previous Index Price 30-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	102.30	102.32	-0.016%	-0.483%	-0.931%	-2.422%	-0.55	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.91	106.90	0.007%	-0.351%	-0.591%	-2.047%	-0.49	1.34	1.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.12	110.10	0.019%	-0.242%	-0.383%	-1.963%	-0.51	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.29	115.26	0.023%	-0.224%	-0.567%	-2.441%	-0.48	2.23	2.24
IE0034074488	3407448	4.5 Treas Bnd 2020	114.26	114.22	0.036%	-0.092%	-0.137%	-1.868%	-0.42	2.76	2.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.36	118.32	0.039%	-0.010%	-0.125%	-2.124%	-0.39	3.13	3.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.57	104.47	0.097%	0.482%	0.736%	-0.320%	-0.15	4.71	4.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.49	122.31	0.150%	0.545%	0.739%	-1.072%	0.02	5.32	5.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.03	120.86	0.145%	0.640%	0.979%	-0.580%	0.27	6.21	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	137.21	0.128%	0.701%	1.027%	-1.049%	0.49	6.70	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.29	102.02	0.264%	0.975%	2.064%	-0.093%	0.74	8.61	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.23	113.94	0.252%	1.001%	2.219%	-1.061%	1.21	11.40	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.05	100.57	0.480%	1.891%	3.530%		1.64	17.09	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.13	101.70	0.430%	1.306%	3.330%	-5.053%	1.90	21.50	21.10

Return Price Performance			Index Price 31-May-2017	Previous Index Price 30-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	105.69	105.69	-0.001%	0.001%	-0.040%	-0.235%	-0.55	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.67	0.017%	0.027%	0.106%	-0.327%	-0.49	1.34	1.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	114.27	0.029%	0.115%	0.274%	-0.325%	-0.51	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.93	118.88	0.036%	0.231%	0.277%	-0.359%	-0.48	2.23	2.24
IE0034074488	3407448	4.5 Treas Bnd 2020	114.79	114.74	0.046%	0.264%	-3.290%	-4.015%	-0.42	2.76	2.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.44	121.38	0.049%	0.364%	0.569%	-0.399%	-0.39	3.13	3.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.74	104.64	0.098%	0.552%	0.865%	-0.761%	-0.15	4.71	4.71
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.26	123.06	0.157%	0.831%	1.273%	-2.840%	0.02	5.32	5.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.72	121.54	0.151%	0.893%	1.452%	-2.162%	0.27	6.21	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.56	138.37	0.138%	1.053%	1.688%	-3.218%	0.49	6.70	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.06	0.267%	0.077%	1.223%	-0.658%	0.74	8.61	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.33	114.04	0.257%	-0.911%	0.422%	-2.245%	1.21	11.40	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.13	100.64	0.485%	1.457%	3.218%		1.64	17.09	16.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.69	102.25	0.433%	1.480%	3.659%	-6.045%	1.90	21.50	21.10