

Irish Stock Exchange Daily Bond Index Report

Monday 22 May, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 22-May-2017	Previous Close Value 19-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.39	116.68	-0.248%	-0.18%	0.16%	-2.04%	16.39%	6.08	6.03	0.88
All Bond Index (Return)	201.32	201.76	-0.218%	0.04%	0.62%	-0.69%	101.32%	6.08	6.03	0.88
Under 3 Bond Index (Clean)	87.73	87.78	-0.064%	-0.27%	-0.50%	-2.09%	-12.28%	1.89	1.90	-0.39
Under 3 Bond Index (Return)	143.20	143.24	-0.027%	0.02%	0.12%	-0.35%	43.20%	1.89	1.90	-0.39
Under 5 Bond Index (Clean)	101.01	101.09	-0.081%	-0.21%	-0.36%	-1.99%	1.01%	2.39	2.40	-0.31
Under 5 Bond Index (Return)	168.78	168.86	-0.047%	0.05%	0.21%	-0.38%	68.78%	2.39	2.40	-0.31
Under 10 Bond Index (Clean)	112.29	112.46	-0.150%	-0.12%	-0.02%	-1.74%	12.29%	4.17	4.16	0.26
Under 10 Bond Index (Return)	189.90	190.13	-0.119%	0.11%	0.48%	-0.34%	89.90%	4.17	4.16	0.26
5 Plus Bond Index (Clean)	130.05	130.58	-0.408%	-0.15%	0.67%	-1.97%	30.05%	9.70	9.58	1.17
5 Plus Bond Index (Return)	226.84	227.71	-0.386%	0.02%	1.04%	-0.82%	126.84%	9.70	9.58	1.17
10 Plus Bond Index (Clean)	136.05	137.06	-0.731%	-0.48%	1.04%	-4.12%	36.05%	15.68	15.41	1.71
10 Plus Bond Index (Return)	247.36	249.14	-0.713%	-0.34%	1.33%	-2.97%	147.36%	15.68	15.41	1.71

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	102.45	3.26	216	105.71	0.00	6,227	6,380	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.96	2.66	216	109.62	0.00	8,948	9,570	9809
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.11	4.08	338	114.19	0.00	7,468	8,223	8527
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.28	3.49	216	118.77	0.00	6,461	7,448	7674
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.11	0.42	34	114.53	0.00	11,266	12,856	12903
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.18	2.96	216	121.14	0.00	8,078	9,546	9785
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.15	68	104.34	0.00	6,328	6,593	6602
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.90	0.67	63	122.58	0.00	6,308	7,690	7733
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	0.61	65	120.91	0.00	8,031	9,662	9710
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.46	1.04	70	137.49	0.00	11,390	15,543	15661
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.22	0.02	7	101.24	0.00	9,160	9,271	9273
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.86	0.05	7	112.91	0.00	9,007	10,165	10169
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.18	0.03	7	99.22	0.00	4,000	3,967	3969
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.61	0.51	93	100.12	0.00	6,549	6,523	6557

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Bond Index Constituent

Clean Price Performance			Index Price 22-May-2017	Previous Index Price 19-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	102.45	102.47	-0.019%	-0.338%	-0.786%	-2.280%	-0.55	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.96	107.02	-0.057%	-0.310%	-0.550%	-2.007%	-0.43	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.11	110.16	-0.044%	-0.248%	-0.389%	-1.969%	-0.45	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.28	115.36	-0.068%	-0.233%	-0.575%	-2.450%	-0.41	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.11	114.23	-0.102%	-0.225%	-0.270%	-1.999%	-0.33	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.18	118.32	-0.114%	-0.163%	-0.278%	-2.274%	-0.31	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.34	-0.146%	0.118%	0.371%	-0.682%	-0.07	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.90	122.11	-0.174%	0.064%	0.257%	-1.545%	0.12	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	120.57	-0.221%	0.035%	0.372%	-1.178%	0.38	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.46	136.80	-0.251%	0.018%	0.342%	-1.720%	0.60	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.22	101.56	-0.340%	-0.082%	0.996%	-1.139%	0.86	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.86	113.43	-0.498%	-0.204%	1.000%	-2.242%	1.32	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.18	99.90	-0.721%	0.004%	1.614%	-2.242%	1.75	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.61	100.71	-1.098%	-1.199%	0.774%	-7.401%	2.02	21.43	21.01

Return Price Performance			Index Price 22-May-2017	Previous Index Price 19-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	105.71	105.68	0.025%	0.014%	-0.026%	-0.222%	-0.55	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.62	109.64	-0.022%	-0.034%	0.045%	-0.388%	-0.43	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.19	114.20	-0.010%	0.014%	0.173%	-0.426%	-0.45	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.77	118.80	-0.025%	0.100%	0.147%	-0.488%	-0.41	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.53	114.61	-0.070%	0.034%	-3.512%	-4.234%	-0.33	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.14	121.23	-0.078%	0.112%	0.317%	-0.649%	-0.31	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	104.48	-0.139%	0.169%	0.481%	-1.139%	-0.07	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.58	122.76	-0.147%	0.273%	0.712%	-3.378%	0.12	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.91	121.15	-0.198%	0.220%	0.775%	-2.815%	0.38	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.49	137.79	-0.216%	0.276%	0.906%	-3.962%	0.60	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.24	101.57	-0.332%	-0.995%	0.138%	-1.722%	0.86	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	113.45	-0.480%	-2.143%	-0.827%	-3.461%	1.32	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.22	99.92	-0.707%	-0.462%	1.266%	-8.401%	1.75	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.12	101.21	-1.076%	-1.064%	1.060%	-8.401%	2.02	21.43	21.01