

Irish Stock Exchange Daily Bond Index Report

Thursday 25 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 25-May-2017	Previous Close Value 24-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.70	116.57	0.109%	0.09%	0.43%	-1.78%	16.70%	6.09	6.04	0.84
All Bond Index (Return)	201.90	201.67	0.116%	0.33%	0.91%	-0.40%	101.90%	6.09	6.04	0.84
Under 3 Bond Index (Clean)	87.75	87.75	-0.006%	-0.24%	-0.47%	-2.07%	-12.25%	1.87	1.88	-0.44
Under 3 Bond Index (Return)	143.29	143.28	0.006%	0.09%	0.18%	-0.29%	43.29%	1.87	1.88	-0.44
Under 5 Bond Index (Clean)	101.06	101.06	-0.002%	-0.16%	-0.31%	-1.94%	1.06%	2.38	2.39	-0.35
Under 5 Bond Index (Return)	168.91	168.89	0.009%	0.13%	0.29%	-0.30%	68.91%	2.38	2.39	-0.35
Under 10 Bond Index (Clean)	112.46	112.39	0.061%	0.03%	0.13%	-1.59%	12.46%	4.16	4.15	0.22
Under 10 Bond Index (Return)	190.24	190.10	0.070%	0.29%	0.66%	-0.17%	90.24%	4.16	4.15	0.22
5 Plus Bond Index (Clean)	130.67	130.39	0.215%	0.33%	1.15%	-1.50%	30.67%	9.71	9.60	1.12
5 Plus Bond Index (Return)	227.97	227.47	0.221%	0.52%	1.54%	-0.32%	127.97%	9.71	9.60	1.12
10 Plus Bond Index (Clean)	137.20	136.73	0.344%	0.35%	1.89%	-3.31%	37.20%	15.70	15.45	1.66
10 Plus Bond Index (Return)	249.48	248.62	0.349%	0.51%	2.20%	-2.14%	149.48%	15.70	15.45	1.66

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	102.38	3.30	219	105.68	0.00	6,227	6,375	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.95	2.70	219	109.65	0.00	8,948	9,570	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.16	4.11	341	114.27	0.00	7,468	8,226	8533
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.32	3.54	219	118.86	0.00	6,461	7,451	7679
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.21	0.46	37	114.66	0.00	11,266	12,867	12918
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.28	3.00	219	121.28	0.00	8,078	9,554	9796
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.32	0.16	71	104.48	0.00	6,328	6,601	6611
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.14	0.71	66	122.85	0.00	6,308	7,705	7750
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.59	0.63	68	121.22	0.00	8,031	9,685	9735
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.89	1.08	73	137.97	0.00	11,390	15,592	15715
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.65	0.03	10	101.68	0.00	9,160	9,311	9313
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.40	0.07	10	113.47	0.00	9,007	10,213	10219
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.99	0.05	10	100.04	0.00	4,000	4,000	4002
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.03	0.53	96	101.56	0.00	6,549	6,616	6651

Irish Stock Exchange Daily Bond Index Report

Thursday 25 May, 2017

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

Bond Index Constituent

Clean Price Performance			Index Price 25-May-2017	Previous Index Price 24-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	102.38	102.42	-0.038%	-0.407%	-0.855%	-2.347%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.95	106.98	-0.028%	-0.320%	-0.560%	-2.016%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.16	110.12	0.034%	-0.207%	-0.348%	-1.929%	-0.51	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.32	115.31	0.010%	-0.198%	-0.541%	-2.416%	-0.46	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.21	114.22	-0.008%	-0.137%	-0.183%	-1.913%	-0.38	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.28	118.28	-0.002%	-0.080%	-0.195%	-2.193%	-0.35	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.32	104.30	0.027%	0.246%	0.499%	-0.555%	-0.10	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.14	122.05	0.073%	0.261%	0.454%	-1.351%	0.08	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.59	120.48	0.089%	0.273%	0.611%	-0.943%	0.33	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.89	136.65	0.179%	0.338%	0.663%	-1.405%	0.55	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.65	101.41	0.238%	0.344%	1.426%	-0.718%	0.81	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.40	113.22	0.163%	0.271%	1.480%	-1.777%	1.27	11.41	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.99	99.57	0.426%	0.820%	2.442%		1.70	17.08	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.03	100.45	0.575%	0.211%	2.213%	-6.079%	1.95	21.47	21.06

Return Price Performance			Index Price 25-May-2017	Previous Index Price 24-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	105.68	105.70	-0.023%	-0.010%	-0.051%	-0.246%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.65	109.66	-0.016%	-0.009%	0.069%	-0.363%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.22	0.043%	0.085%	0.244%	-0.355%	-0.51	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.83	0.024%	0.174%	0.221%	-0.415%	-0.46	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.66	114.66	0.003%	0.154%	-3.396%	-4.120%	-0.38	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	121.27	0.010%	0.227%	0.432%	-0.535%	-0.35	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	104.45	0.030%	0.303%	0.615%	-1.006%	-0.10	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.85	122.75	0.081%	0.496%	0.936%	-3.163%	0.08	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.22	121.11	0.096%	0.480%	1.037%	-2.562%	0.33	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.97	137.71	0.188%	0.627%	1.259%	-3.626%	0.55	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.68	101.43	0.240%	-0.565%	0.573%	-1.296%	0.81	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.47	113.27	0.169%	-1.661%	-0.337%	-2.985%	1.27	11.41	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.04	99.61	0.431%	0.363%	2.106%		1.70	17.08	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.56	100.97	0.577%	0.357%	2.511%	-7.085%	1.95	21.47	21.06