

Irish Stock Exchange Daily Bond Index Report

Friday 26 May, 2017

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Bond Indices Performance

Index	Previous			Performance				Macaulay Duration	Modified Duration	Yield to Maturity
	Close Value 26-May-2017	Close Value 25-May-2017	% Change	MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.86	116.70	0.141%	0.23%	0.57%	-1.64%	16.86%	6.09	6.04	0.81
All Bond Index (Return)	202.20	201.90	0.149%	0.48%	1.06%	-0.25%	102.20%	6.09	6.04	0.81
Under 3 Bond Index (Clean)	87.75	87.75	-0.003%	-0.24%	-0.47%	-2.07%	-12.25%	1.87	1.88	-0.45
Under 3 Bond Index (Return)	143.30	143.29	0.008%	0.09%	0.19%	-0.29%	43.30%	1.87	1.88	-0.45
Under 5 Bond Index (Clean)	101.08	101.06	0.016%	-0.15%	-0.29%	-1.92%	1.08%	2.38	2.38	-0.36
Under 5 Bond Index (Return)	168.95	168.91	0.026%	0.16%	0.31%	-0.28%	68.95%	2.38	2.38	-0.36
Under 10 Bond Index (Clean)	112.54	112.46	0.074%	0.10%	0.20%	-1.52%	12.54%	4.16	4.16	0.20
Under 10 Bond Index (Return)	190.39	190.24	0.083%	0.37%	0.74%	-0.08%	90.39%	4.16	4.16	0.20
5 Plus Bond Index (Clean)	131.01	130.67	0.262%	0.59%	1.41%	-1.24%	31.01%	9.72	9.61	1.09
5 Plus Bond Index (Return)	228.58	227.97	0.268%	0.79%	1.81%	-0.06%	128.58%	9.72	9.61	1.09
10 Plus Bond Index (Clean)	137.85	137.20	0.474%	0.83%	2.38%	-2.85%	37.85%	15.71	15.46	1.63
10 Plus Bond Index (Return)	250.68	249.48	0.479%	0.99%	2.69%	-1.67%	150.68%	15.71	15.46	1.63

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 Amt	
												O/S(m)	Clean Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.36	3.32	220	105.68	0.00	6,227	6,374	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.93	2.71	220	109.64	0.00	8,948	9,568	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.13	4.12	342	114.26	0.00	7,468	8,224	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.32	3.56	220	118.87	0.00	6,461	7,450	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.24	0.47	38	114.71	0.00	11,266	12,870	12923
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.32	3.01	220	121.34	0.00	8,078	9,557	9801
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.16	72	104.60	0.00	6,328	6,609	6619
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.29	0.72	67	123.01	0.00	6,308	7,715	7760
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.79	0.64	69	121.44	0.00	8,031	9,701	9753
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.07	1.10	74	138.17	0.00	11,390	15,613	15738
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.87	0.03	11	101.90	0.00	9,160	9,331	9334
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.87	0.07	11	113.94	0.00	9,007	10,255	10262
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.46	0.05	11	100.51	0.00	4,000	4,018	4020
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.61	0.53	97	102.14	0.00	6,549	6,654	6689

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Bond Index Constituent

Clean Price Performance			Index Price 26-May-2017	Previous Index Price 25-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	102.36	102.38	-0.019%	-0.425%	-0.874%	-2.366%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.93	106.95	-0.018%	-0.337%	-0.577%	-2.033%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.13	110.16	-0.024%	-0.231%	-0.372%	-1.952%	-0.50	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.32	115.32	-0.004%	-0.203%	-0.545%	-2.420%	-0.47	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.24	114.21	0.026%	-0.111%	-0.156%	-1.887%	-0.40	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.32	118.28	0.037%	-0.043%	-0.158%	-2.157%	-0.37	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	104.32	0.116%	0.362%	0.616%	-0.439%	-0.12	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	122.14	0.120%	0.382%	0.575%	-1.232%	0.05	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.79	120.59	0.169%	0.442%	0.781%	-0.775%	0.31	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.07	136.89	0.132%	0.471%	0.796%	-1.275%	0.53	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	101.65	0.220%	0.565%	1.649%	-0.499%	0.78	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	113.40	0.413%	0.684%	1.899%	-1.371%	1.24	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.46	99.99	0.466%	1.290%	2.920%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.61	101.03	0.576%	0.789%	2.801%	-5.538%	1.92	21.49	21.08

Return Price Performance			Index Price 26-May-2017	Previous Index Price 25-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	105.68	-0.004%	-0.014%	-0.055%	-0.250%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.65	-0.006%	-0.016%	0.063%	-0.370%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	114.27	-0.012%	0.073%	0.232%	-0.367%	-0.50	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	118.86	0.009%	0.184%	0.230%	-0.406%	-0.47	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	114.66	0.037%	0.190%	-3.361%	-4.085%	-0.40	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	121.28	0.048%	0.275%	0.480%	-0.487%	-0.37	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	104.48	0.118%	0.421%	0.734%	-0.890%	-0.12	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.01	122.85	0.129%	0.625%	1.066%	-3.039%	0.05	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	121.22	0.177%	0.657%	1.215%	-2.390%	0.31	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.17	137.97	0.142%	0.770%	1.403%	-3.489%	0.53	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	101.68	0.223%	-0.343%	0.797%	-1.076%	0.78	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.94	113.47	0.418%	-1.250%	0.079%	-2.580%	1.24	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.51	100.04	0.470%	0.835%	2.585%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.14	101.56	0.579%	0.938%	3.105%	-6.547%	1.92	21.49	21.08