

# Irish Stock Exchange Daily Bond Index Report

Wednesday 3 May, 2017

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## Bond Indices Performance

Index	Close Value 03-May-2017	Previous Close Value 02-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.84	116.71	0.111%	0.20%	0.54%	-1.67%	16.84%	6.13	6.08	0.84
All Bond Index (Return)	201.74	201.50	0.119%	0.24%	0.83%	-0.48%	101.74%	6.13	6.08	0.84
Under 3 Bond Index (Clean)	87.98	87.98	0.003%	0.03%	-0.21%	-1.81%	-12.02%	1.94	1.95	-0.41
Under 3 Bond Index (Return)	143.28	143.26	0.015%	0.08%	0.18%	-0.30%	43.28%	1.94	1.95	-0.41
Under 5 Bond Index (Clean)	101.27	101.26	0.009%	0.05%	-0.10%	-1.73%	1.27%	2.44	2.45	-0.32
Under 5 Bond Index (Return)	168.86	168.82	0.019%	0.10%	0.25%	-0.33%	68.86%	2.44	2.45	-0.32
Under 10 Bond Index (Clean)	112.56	112.50	0.055%	0.12%	0.22%	-1.50%	12.56%	4.22	4.21	0.25
Under 10 Bond Index (Return)	190.01	189.88	0.064%	0.17%	0.54%	-0.29%	90.01%	4.22	4.21	0.25
5 Plus Bond Index (Clean)	130.71	130.43	0.211%	0.35%	1.18%	-1.47%	30.71%	9.73	9.62	1.13
5 Plus Bond Index (Return)	227.67	227.18	0.216%	0.39%	1.41%	-0.46%	127.67%	9.73	9.62	1.13
10 Plus Bond Index (Clean)	137.54	137.01	0.391%	0.61%	2.15%	-3.07%	37.54%	15.62	15.37	1.65
10 Plus Bond Index (Return)	249.76	248.79	0.391%	0.63%	2.31%	-2.03%	149.76%	15.62	15.37	1.65

## 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	102.76	2.97	197	105.73	0.00	6,227	6,399	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.26	2.43	197	109.69	0.00	8,948	9,598	9815
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.43	3.85	319	114.27	0.00	7,478	8,257	8545
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.61	3.18	197	118.80	0.00	6,461	7,470	7675
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.44	0.19	15	114.63	0.00	11,266	12,893	12914
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.49	2.70	197	121.19	0.00	8,078	9,571	9789
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.20	0.11	49	104.30	0.00	6,328	6,593	6600
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.01	0.47	44	122.48	0.00	6,308	7,697	7726
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.51	0.43	46	120.93	0.00	8,031	9,678	9712
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.75	0.76	51	137.51	0.00	11,390	15,576	15662
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.62	0.97	353	102.59	0.00	9,160	9,309	9397
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.60	2.32	353	115.92	0.00	8,907	10,118	10324
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.00	0.52	112	100.52	0.00	4,000	4,000	4021
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.54	0.41	74	101.95	0.00	6,539	6,640	6666



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## Bond Index Constituent

Clean Price Performance			Index Price 03-May-2017	Previous Index Price 02-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	102.76	102.79	-0.022%	-0.034%	-0.484%	-1.982%	-0.54	0.45	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.26	107.28	-0.013%	-0.022%	-0.263%	-1.723%	-0.46	1.41	1.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.43	110.42	0.007%	0.035%	-0.106%	-1.691%	-0.48	2.01	2.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.61	115.58	0.027%	0.054%	-0.290%	-2.170%	-0.41	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.44	114.43	0.012%	0.066%	0.021%	-1.713%	-0.36	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.49	118.46	0.019%	0.096%	-0.019%	-2.020%	-0.31	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.17	0.029%	0.125%	0.378%	-0.675%	-0.06	4.78	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.01	121.97	0.033%	0.150%	0.343%	-1.460%	0.14	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.51	120.38	0.101%	0.203%	0.541%	-1.012%	0.37	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.75	136.57	0.133%	0.234%	0.559%	-1.507%	0.60	6.77	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.62	101.42	0.200%	0.318%	1.400%	-0.743%	0.81	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.60	113.31	0.257%	0.447%	1.658%	-1.604%	1.26	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.00	99.45	0.558%	0.828%	2.451%		1.70	17.05	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.54	101.04	0.496%	0.718%	2.730%	-5.604%	1.93	21.56	21.15

Return Price Performance			Index Price 03-May-2017	Previous Index Price 02-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	105.73	105.74	-0.008%	0.038%	-0.003%	-0.198%	-0.54	0.45	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.69	109.69	-0.001%	0.035%	0.113%	-0.320%	-0.46	1.41	1.42
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.25	0.018%	0.087%	0.246%	-0.353%	-0.48	2.01	2.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	118.75	0.040%	0.120%	0.166%	-0.469%	-0.41	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.63	114.60	0.023%	0.121%	-3.428%	-4.152%	-0.36	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.19	121.15	0.031%	0.151%	0.356%	-0.610%	-0.31	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.27	0.031%	0.135%	0.447%	-1.172%	-0.06	4.78	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.48	122.43	0.042%	0.193%	0.632%	-3.455%	0.14	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.93	120.80	0.108%	0.240%	0.796%	-2.795%	0.37	6.28	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.51	137.31	0.143%	0.287%	0.917%	-3.952%	0.60	6.77	6.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.59	102.38	0.201%	0.329%	1.477%	-0.409%	0.81	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.92	115.62	0.257%	0.466%	1.818%	-0.887%	1.26	11.24	11.10
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.52	99.96	0.560%	0.848%	2.599%		1.70	17.05	16.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.95	101.44	0.499%	0.742%	2.905%	-6.728%	1.93	21.56	21.15