

# Irish Stock Exchange Daily Bond Index Report

Monday 8 May, 2017

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## Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			

## 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(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.68	3.04	202	105.73	0.00	6,227	6,394	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.17	2.49	202	109.66	0.00	8,948	9,590	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.31	3.91	324	114.21	0.00	7,478	8,248	8540
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.52	3.27	202	118.78	0.00	6,461	7,464	7674
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.33	0.25	20	114.57	0.00	11,266	12,880	12908
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.40	2.77	202	121.17	0.00	8,078	9,564	9787
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.13	0.12	54	104.25	0.00	6,328	6,589	6596
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.81	0.52	49	122.34	0.00	6,308	7,684	7717
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.34	0.48	51	120.81	0.00	8,031	9,664	9702
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.44	0.83	56	137.27	0.00	11,390	15,541	15635
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.23	0.98	358	102.21	0.00	9,160	9,272	9362
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.96	2.35	358	115.31	0.00	8,907	10,061	10270
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.27	0.55	117	99.82	0.00	4,000	3,971	3993
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.20	0.43	79	100.63	0.00	6,539	6,552	6580



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## Bond Index Constituent

Clean Price Performance			Index Price 08-May-2017	Previous Index Price 05-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	102.68	102.70	-0.021%	-0.112%	-0.562%	-2.058%	-0.55	0.44	0.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.17	107.21	-0.033%	-0.106%	-0.347%	-1.806%	-0.45	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.31	110.37	-0.062%	-0.073%	-0.214%	-1.797%	-0.46	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.52	115.57	-0.048%	-0.027%	-0.370%	-2.248%	-0.41	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.33	114.40	-0.066%	-0.034%	-0.080%	-1.811%	-0.34	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.40	118.47	-0.059%	0.024%	-0.091%	-2.091%	-0.31	3.19	3.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.13	104.19	-0.054%	0.060%	0.312%	-0.740%	-0.05	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.81	121.93	-0.095%	-0.010%	0.183%	-1.618%	0.16	5.38	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.34	120.39	-0.047%	0.062%	0.399%	-1.152%	0.39	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.44	136.48	-0.031%	0.007%	0.332%	-1.730%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	101.32	-0.092%	-0.074%	1.004%	-1.131%	0.86	8.58	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.96	113.18	-0.192%	-0.118%	1.087%	-2.157%	1.31	11.22	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.27	99.62	-0.347%	0.096%	1.707%		1.74	17.02	16.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.20	100.74	-0.538%	-0.616%	1.369%	-6.854%	1.99	21.49	21.07

Return Price Performance			Index Price 08-May-2017	Previous Index Price 05-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	105.70	0.022%	0.034%	-0.007%	-0.202%	-0.55	0.44	0.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.66	0.002%	0.008%	0.087%	-0.346%	-0.45	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.21	114.24	-0.028%	0.035%	0.194%	-0.405%	-0.46	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.78	118.79	-0.007%	0.110%	0.156%	-0.479%	-0.41	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.57	114.61	-0.034%	0.074%	-3.473%	-4.196%	-0.34	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.17	121.20	-0.024%	0.136%	0.341%	-0.625%	-0.31	3.19	3.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	104.30	-0.048%	0.081%	0.392%	-1.226%	-0.05	4.77	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.34	122.42	-0.069%	0.078%	0.516%	-3.566%	0.16	5.38	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.81	120.84	-0.023%	0.138%	0.693%	-2.894%	0.39	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.27	137.27	0.001%	0.115%	0.743%	-4.117%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	102.29	-0.083%	-0.046%	1.098%	-0.781%	0.86	8.58	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	115.51	-0.171%	-0.058%	1.287%	-1.404%	1.31	11.22	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.82	100.15	-0.331%	0.142%	1.881%		1.74	17.02	16.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.63	101.15	-0.519%	-0.559%	1.576%	-7.933%	1.99	21.49	21.07