

# Irish Stock Exchange Daily Bond Index Report

Wednesday 10 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 10-May-2017	Previous Close Value 09-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.66	116.40	0.217%	0.05%	0.39%	-1.82%	16.66%	6.11	6.06	0.86
All Bond Index (Return)	201.56	201.11	0.223%	0.16%	0.74%	-0.57%	101.56%	6.11	6.06	0.86
Under 3 Bond Index (Clean)	87.91	87.90	0.010%	-0.06%	-0.29%	-1.89%	-12.09%	1.92	1.93	-0.42
Under 3 Bond Index (Return)	143.29	143.26	0.022%	0.09%	0.18%	-0.29%	43.29%	1.92	1.93	-0.42
Under 5 Bond Index (Clean)	101.20	101.18	0.026%	-0.02%	-0.17%	-1.80%	1.20%	2.42	2.43	-0.33
Under 5 Bond Index (Return)	168.87	168.81	0.036%	0.11%	0.26%	-0.33%	68.87%	2.42	2.43	-0.33
Under 10 Bond Index (Clean)	112.46	112.33	0.118%	0.03%	0.13%	-1.59%	12.46%	4.20	4.19	0.25
Under 10 Bond Index (Return)	189.97	189.73	0.126%	0.15%	0.52%	-0.30%	89.97%	4.20	4.19	0.25
5 Plus Bond Index (Clean)	130.40	129.88	0.402%	0.12%	0.94%	-1.70%	30.40%	9.70	9.59	1.15
5 Plus Bond Index (Return)	227.25	226.33	0.406%	0.20%	1.22%	-0.64%	127.25%	9.70	9.59	1.15
10 Plus Bond Index (Clean)	136.88	135.91	0.711%	0.12%	1.66%	-3.54%	36.88%	15.56	15.30	1.67
10 Plus Bond Index (Return)	248.67	246.92	0.708%	0.19%	1.86%	-2.46%	148.67%	15.56	15.30	1.67

## 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	102.66	3.07	204	105.73	0.00	6,227	6,393	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.16	2.52	204	109.67	0.00	8,948	9,588	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.35	3.93	326	114.28	0.00	7,478	8,252	8545
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.57	3.30	204	118.86	0.00	6,461	7,467	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.35	0.27	22	114.62	0.00	11,266	12,882	12913
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.43	2.80	204	121.22	0.00	8,078	9,566	9792
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.12	56	104.31	0.00	6,328	6,593	6601
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.93	0.55	51	122.47	0.00	6,308	7,692	7726
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.40	0.49	53	120.89	0.00	8,031	9,669	9709
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.61	0.86	58	137.47	0.00	11,390	15,560	15658
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.42	0.99	360	102.41	0.00	9,160	9,290	9380
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.25	2.37	360	115.62	0.00	9,007	10,200	10413
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.56	0.55	119	100.12	0.00	4,000	3,983	4005
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.75	0.44	81	101.20	0.00	6,539	6,588	6617



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## Bond Index Constituent

Clean Price Performance			Index Price 10-May-2017	Previous Index Price 09-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	102.66	102.66	-0.006%	-0.138%	-0.588%	-2.084%	-0.56	0.43	0.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.16	107.17	-0.014%	-0.124%	-0.364%	-1.823%	-0.46	1.40	1.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.35	110.32	0.026%	-0.033%	-0.174%	-1.757%	-0.49	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.57	115.52	0.038%	0.014%	-0.329%	-2.209%	-0.44	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.35	114.33	0.010%	-0.017%	-0.062%	-1.794%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.43	118.39	0.032%	0.045%	-0.070%	-2.071%	-0.32	3.19	3.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.06	0.124%	0.119%	0.372%	-0.681%	-0.06	4.76	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.93	121.75	0.149%	0.085%	0.277%	-1.525%	0.14	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.40	120.15	0.206%	0.113%	0.451%	-1.101%	0.38	6.26	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.61	136.28	0.244%	0.130%	0.454%	-1.610%	0.60	6.75	6.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.42	101.03	0.390%	0.119%	1.199%	-0.940%	0.84	8.58	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.25	112.73	0.462%	0.142%	1.350%	-1.902%	1.29	11.21	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.56	98.84	0.731%	0.388%	2.004%		1.73	17.02	16.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.75	99.67	1.088%	-0.064%	1.931%	-6.337%	1.96	21.51	21.09

Return Price Performance			Index Price 10-May-2017	Previous Index Price 09-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	105.72	0.009%	0.037%	-0.004%	-0.199%	-0.56	0.43	0.44
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.67	-0.003%	0.014%	0.092%	-0.341%	-0.46	1.40	1.40
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.28	114.24	0.036%	0.095%	0.254%	-0.344%	-0.49	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.86	118.80	0.051%	0.177%	0.223%	-0.412%	-0.44	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	114.59	0.021%	0.113%	-3.436%	-4.159%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.22	121.17	0.043%	0.180%	0.385%	-0.581%	-0.32	3.19	3.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.31	104.18	0.126%	0.145%	0.456%	-1.163%	-0.06	4.76	4.77
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.47	122.28	0.158%	0.189%	0.628%	-3.459%	0.14	5.38	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.89	120.64	0.213%	0.206%	0.761%	-2.829%	0.38	6.26	6.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.47	137.12	0.254%	0.258%	0.888%	-3.979%	0.60	6.75	6.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.41	102.01	0.388%	0.151%	1.297%	-0.585%	0.84	8.58	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.62	115.09	0.458%	0.208%	1.556%	-1.141%	1.29	11.21	11.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.12	99.39	0.731%	0.442%	2.186%		1.73	17.02	16.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.20	100.11	1.089%	0.001%	2.148%	-7.415%	1.96	21.51	21.09