

# Irish Stock Exchange Daily Bond Index Report

Tuesday 30 May, 2017

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## Bond Indices Performance

Index	Close Value 30-May-2017	Previous Close Value 29-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.90	116.96	-0.047%	0.26%	0.60%	-1.61%	16.90%	6.09	6.04	0.81
All Bond Index (Return)	202.34	202.41	-0.038%	0.54%	1.13%	-0.19%	102.34%	6.09	6.04	0.81
Under 3 Bond Index (Clean)	87.72	87.76	-0.044%	-0.27%	-0.50%	-2.10%	-12.28%	1.87	1.87	-0.45
Under 3 Bond Index (Return)	143.33	143.37	-0.031%	0.11%	0.21%	-0.27%	43.33%	1.87	1.87	-0.45
Under 5 Bond Index (Clean)	101.06	101.10	-0.043%	-0.17%	-0.31%	-1.94%	1.06%	2.37	2.38	-0.36
Under 5 Bond Index (Return)	168.99	169.04	-0.030%	0.18%	0.34%	-0.25%	68.99%	2.37	2.38	-0.36
Under 10 Bond Index (Clean)	112.57	112.61	-0.038%	0.13%	0.23%	-1.50%	12.57%	4.16	4.15	0.19
Under 10 Bond Index (Return)	190.51	190.56	-0.028%	0.43%	0.80%	-0.02%	90.51%	4.16	4.15	0.19
5 Plus Bond Index (Clean)	131.12	131.19	-0.052%	0.67%	1.50%	-1.16%	31.12%	9.71	9.61	1.09
5 Plus Bond Index (Return)	228.83	228.93	-0.044%	0.90%	1.93%	0.05%	128.83%	9.71	9.61	1.09
10 Plus Bond Index (Clean)	137.96	138.08	-0.091%	0.91%	2.46%	-2.78%	37.96%	15.71	15.46	1.62
10 Plus Bond Index (Return)	250.93	251.14	-0.085%	1.10%	2.79%	-1.57%	150.93%	15.71	15.46	1.62

## 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	102.32	3.38	224	105.69	0.00	6,227	6,371	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.90	2.76	224	109.67	0.00	8,948	9,566	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.10	4.17	346	114.27	0.00	7,468	8,222	8533
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.26	3.62	224	118.88	0.00	6,461	7,447	7681
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.22	0.52	42	114.74	0.00	11,266	12,868	12926
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.32	3.07	224	121.38	0.00	8,078	9,557	9805
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.17	76	104.64	0.00	6,328	6,610	6621
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.31	0.76	71	123.06	0.00	6,308	7,716	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	0.68	73	121.54	0.00	8,031	9,706	9761
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.21	1.15	78	138.37	0.00	11,390	15,629	15760
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.02	0.04	15	102.06	0.00	9,160	9,345	9349
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.94	0.10	15	114.04	0.00	9,007	10,262	10271
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.57	0.07	15	100.64	0.00	4,000	4,023	4026
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.70	0.55	101	102.25	0.00	6,549	6,660	6696



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## Bond Index Constituent

Clean Price Performance			Index Price 30-May-2017	Previous Index Price 29-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	102.32	102.34	-0.025%	-0.467%	-0.915%	-2.407%	-0.55	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.90	106.94	-0.034%	-0.358%	-0.598%	-2.053%	-0.47	1.34	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.10	110.16	-0.058%	-0.261%	-0.402%	-1.982%	-0.50	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.26	115.34	-0.067%	-0.248%	-0.590%	-2.464%	-0.46	2.23	2.24
IE0034074488	3407448	4.5 Treas Bnd 2020	114.22	114.26	-0.039%	-0.128%	-0.173%	-1.903%	-0.40	2.76	2.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.32	118.36	-0.038%	-0.049%	-0.164%	-2.162%	-0.37	3.13	3.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.51	-0.036%	0.385%	0.639%	-0.417%	-0.13	4.71	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.31	122.35	-0.039%	0.395%	0.588%	-1.220%	0.05	5.33	5.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	120.88	-0.019%	0.495%	0.833%	-0.724%	0.30	6.21	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.21	137.25	-0.031%	0.572%	0.898%	-1.175%	0.51	6.70	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.02	102.06	-0.042%	0.710%	1.796%	-0.356%	0.77	8.61	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.94	114.06	-0.109%	0.747%	1.963%	-1.310%	1.23	11.40	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.57	100.55	0.017%	1.404%	3.036%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.70	101.83	-0.128%	0.873%	2.887%	-5.459%	1.92	21.49	21.08

Return Price Performance			Index Price 30-May-2017	Previous Index Price 29-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	105.69	105.70	-0.010%	0.002%	-0.039%	-0.234%	-0.55	0.38	0.38
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.67	109.69	-0.021%	0.010%	0.089%	-0.344%	-0.47	1.34	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	114.32	-0.045%	0.086%	0.245%	-0.354%	-0.50	1.93	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.88	118.95	-0.051%	0.195%	0.241%	-0.395%	-0.46	2.23	2.24
IE0034074488	3407448	4.5 Treas Bnd 2020	114.74	114.77	-0.027%	0.217%	-3.335%	-4.059%	-0.40	2.76	2.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.38	121.42	-0.026%	0.314%	0.519%	-0.449%	-0.37	3.13	3.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	104.67	-0.033%	0.453%	0.766%	-0.858%	-0.13	4.71	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.06	123.10	-0.030%	0.673%	1.114%	-2.992%	0.05	5.33	5.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.54	121.55	-0.012%	0.740%	1.299%	-2.310%	0.30	6.21	6.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.37	138.39	-0.020%	0.914%	1.548%	-3.351%	0.51	6.70	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	102.10	-0.039%	-0.189%	0.954%	-0.922%	0.77	8.61	8.54
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.04	114.15	-0.102%	-1.165%	0.165%	-2.496%	1.23	11.40	11.26
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.64	100.62	0.022%	0.967%	2.720%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.25	102.37	-0.122%	1.043%	3.212%	-6.450%	1.92	21.49	21.08