

# Irish Stock Exchange Daily Bond Index Report

Tuesday 23 May, 2017

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## Bond Indices Performance

Index	Close Value 23-May-2017	Previous Close Value 22-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.53	116.39	0.119%	-0.06%	0.28%	-1.93%	16.53%	6.09	6.03	0.86
All Bond Index (Return)	201.57	201.32	0.126%	0.16%	0.75%	-0.56%	101.57%	6.09	6.03	0.86
Under 3 Bond Index (Clean)	87.74	87.73	0.019%	-0.25%	-0.48%	-2.07%	-12.26%	1.89	1.89	-0.41
Under 3 Bond Index (Return)	143.24	143.20	0.031%	0.05%	0.15%	-0.32%	43.24%	1.89	1.89	-0.41
Under 5 Bond Index (Clean)	101.04	101.01	0.029%	-0.18%	-0.33%	-1.96%	1.04%	2.39	2.40	-0.32
Under 5 Bond Index (Return)	168.84	168.78	0.039%	0.09%	0.25%	-0.34%	68.84%	2.39	2.40	-0.32
Under 10 Bond Index (Clean)	112.36	112.29	0.061%	-0.06%	0.04%	-1.68%	12.36%	4.17	4.16	0.25
Under 10 Bond Index (Return)	190.03	189.90	0.071%	0.18%	0.55%	-0.27%	90.03%	4.17	4.16	0.25
5 Plus Bond Index (Clean)	130.31	130.05	0.206%	0.05%	0.87%	-1.77%	30.31%	9.71	9.60	1.15
5 Plus Bond Index (Return)	227.32	226.84	0.212%	0.23%	1.25%	-0.61%	127.32%	9.71	9.60	1.15
10 Plus Bond Index (Clean)	136.60	136.05	0.404%	-0.08%	1.45%	-3.73%	36.60%	15.69	15.43	1.69
10 Plus Bond Index (Return)	248.37	247.36	0.408%	0.07%	1.74%	-2.57%	148.37%	15.69	15.43	1.69

## 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	102.44	3.27	217	105.71	0.00	6,227	6,379	6583
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.97	2.68	217	109.64	0.00	8,948	9,571	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.11	4.09	339	114.19	0.00	7,468	8,222	8527
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.29	3.51	217	118.79	0.00	6,461	7,449	7675
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.18	0.43	35	114.62	0.00	11,266	12,864	12913
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.23	2.97	217	121.20	0.00	8,078	9,550	9790
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.15	69	104.41	0.00	6,328	6,598	6607
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.98	0.68	64	122.66	0.00	6,308	7,695	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.45	0.62	66	121.06	0.00	8,031	9,673	9722
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.60	1.05	71	137.65	0.00	11,390	15,559	15679
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.36	0.02	8	101.39	0.00	9,160	9,285	9287
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.10	0.05	8	113.16	0.00	9,007	10,187	10192
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.61	0.04	8	99.65	0.00	4,000	3,984	3986
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.29	0.52	94	100.80	0.00	6,549	6,568	6601



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## Bond Index Constituent

Clean Price Performance			Index Price 23-May-2017	Previous Index Price 22-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	102.44	102.45	-0.013%	-0.350%	-0.799%	-2.292%	-0.56	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.97	106.96	0.011%	-0.299%	-0.539%	-1.996%	-0.45	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.11	110.11	-0.007%	-0.255%	-0.396%	-1.976%	-0.46	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.29	115.28	0.005%	-0.228%	-0.570%	-2.445%	-0.42	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.18	114.11	0.067%	-0.158%	-0.204%	-1.933%	-0.36	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.23	118.18	0.041%	-0.122%	-0.236%	-2.234%	-0.32	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	104.19	0.070%	0.188%	0.441%	-0.612%	-0.09	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.98	121.90	0.062%	0.126%	0.319%	-1.484%	0.11	5.34	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.45	120.30	0.119%	0.154%	0.491%	-1.060%	0.36	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.60	136.46	0.106%	0.124%	0.449%	-1.615%	0.59	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.36	101.22	0.144%	0.062%	1.142%	-0.996%	0.84	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.10	112.86	0.214%	0.010%	1.216%	-2.032%	1.30	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.61	99.18	0.431%	0.435%	2.051%		1.72	17.09	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.29	99.61	0.682%	-0.526%	1.461%	-6.770%	1.99	21.46	21.04

Return Price Performance			Index Price 23-May-2017	Previous Index Price 22-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	105.71	105.71	0.002%	0.016%	-0.025%	-0.220%	-0.56	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	109.62	0.022%	-0.012%	0.067%	-0.366%	-0.45	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.19	114.19	0.004%	0.018%	0.176%	-0.422%	-0.46	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	118.77	0.019%	0.119%	0.165%	-0.470%	-0.42	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	114.53	0.078%	0.112%	-3.437%	-4.160%	-0.36	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	121.14	0.052%	0.164%	0.369%	-0.597%	-0.32	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.41	104.34	0.072%	0.241%	0.553%	-1.068%	-0.09	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.66	122.58	0.071%	0.344%	0.784%	-3.309%	0.11	5.34	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.06	120.91	0.127%	0.346%	0.903%	-2.692%	0.36	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.65	137.49	0.116%	0.392%	1.023%	-3.851%	0.59	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.39	101.24	0.147%	-0.849%	0.286%	-1.578%	0.84	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.16	112.91	0.221%	-1.928%	-0.608%	-3.248%	1.30	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.65	99.22	0.434%	-0.030%	1.706%		1.72	17.09	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.80	100.12	0.683%	-0.388%	1.750%	-7.775%	1.99	21.46	21.04