

# Irish Stock Exchange Daily Bond Index Report

Wednesday 24 May, 2017

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## Bond Indices Performance

Index	Close Value 24-May-2017	Previous Close Value 23-May-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.57	116.53	0.039%	-0.02%	0.32%	-1.89%	16.57%	6.08	6.03	0.86
All Bond Index (Return)	201.67	201.57	0.048%	0.21%	0.79%	-0.52%	101.67%	6.08	6.03	0.86
Under 3 Bond Index (Clean)	87.75	87.74	0.014%	-0.23%	-0.46%	-2.06%	-12.25%	1.88	1.89	-0.42
Under 3 Bond Index (Return)	143.28	143.24	0.024%	0.08%	0.18%	-0.30%	43.28%	1.88	1.89	-0.42
Under 5 Bond Index (Clean)	101.06	101.04	0.020%	-0.16%	-0.31%	-1.94%	1.06%	2.39	2.39	-0.34
Under 5 Bond Index (Return)	168.89	168.84	0.030%	0.12%	0.28%	-0.31%	68.89%	2.39	2.39	-0.34
Under 10 Bond Index (Clean)	112.39	112.36	0.028%	-0.03%	0.07%	-1.65%	12.39%	4.17	4.16	0.24
Under 10 Bond Index (Return)	190.10	190.03	0.037%	0.22%	0.59%	-0.24%	90.10%	4.17	4.16	0.24
5 Plus Bond Index (Clean)	130.39	130.31	0.058%	0.11%	0.93%	-1.71%	30.39%	9.71	9.60	1.14
5 Plus Bond Index (Return)	227.47	227.32	0.065%	0.30%	1.32%	-0.54%	127.47%	9.71	9.60	1.14
10 Plus Bond Index (Clean)	136.73	136.60	0.092%	0.01%	1.55%	-3.64%	36.73%	15.69	15.43	1.68
10 Plus Bond Index (Return)	248.62	248.37	0.097%	0.16%	1.84%	-2.48%	148.62%	15.69	15.43	1.68

## 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	102.42	3.29	218	105.70	0.00	6,227	6,378	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.98	2.69	218	109.66	0.00	8,948	9,572	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.12	4.10	340	114.22	0.00	7,468	8,223	8529
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.31	3.52	218	118.83	0.00	6,461	7,450	7678
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.22	0.44	36	114.66	0.00	11,266	12,868	12918
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.28	2.99	218	121.27	0.00	8,078	9,554	9795
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.30	0.15	70	104.45	0.00	6,328	6,600	6609
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.05	0.70	65	122.75	0.00	6,308	7,700	7743
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.48	0.62	67	121.11	0.00	8,031	9,676	9726
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.65	1.07	72	137.71	0.00	11,390	15,565	15686
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.41	0.03	9	101.43	0.00	9,160	9,289	9291
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.22	0.06	9	113.27	0.00	9,007	10,197	10202
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.57	0.04	9	99.61	0.00	4,000	3,983	3984
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.45	0.52	95	100.97	0.00	6,549	6,578	6613



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## Bond Index Constituent

Clean Price Performance			Index Price 24-May-2017	Previous Index Price 23-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	102.42	102.44	-0.019%	-0.369%	-0.817%	-2.310%	-0.56	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.98	106.97	0.007%	-0.292%	-0.532%	-1.988%	-0.46	1.36	1.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.12	110.11	0.015%	-0.241%	-0.382%	-1.962%	-0.47	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.31	115.29	0.019%	-0.209%	-0.551%	-2.426%	-0.44	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.22	114.18	0.029%	-0.129%	-0.175%	-1.905%	-0.37	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.28	118.23	0.043%	-0.079%	-0.193%	-2.191%	-0.34	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	104.26	0.031%	0.219%	0.472%	-0.581%	-0.09	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.05	121.98	0.061%	0.188%	0.381%	-1.423%	0.10	5.34	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.48	120.45	0.030%	0.184%	0.521%	-1.031%	0.35	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.65	136.60	0.035%	0.159%	0.484%	-1.581%	0.58	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.41	101.36	0.043%	0.106%	1.185%	-0.953%	0.84	8.63	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.22	113.10	0.098%	0.108%	1.315%	-1.936%	1.29	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.57	99.61	-0.042%	0.392%	2.008%		1.73	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.45	100.29	0.165%	-0.362%	1.628%	-6.616%	1.98	21.46	21.04

Return Price Performance			Index Price 24-May-2017	Previous Index Price 23-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	105.70	105.71	-0.004%	0.012%	-0.028%	-0.224%	-0.56	0.40	0.40
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	109.64	0.019%	0.007%	0.086%	-0.347%	-0.46	1.36	1.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.22	114.19	0.025%	0.042%	0.201%	-0.398%	-0.47	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.83	118.79	0.032%	0.151%	0.197%	-0.438%	-0.44	2.25	2.26
IE0034074488	3407448	4.5 Treas Bnd 2020	114.66	114.62	0.039%	0.151%	-3.399%	-4.122%	-0.37	2.78	2.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.27	121.20	0.053%	0.217%	0.422%	-0.545%	-0.34	3.15	3.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.45	104.41	0.033%	0.274%	0.586%	-1.036%	-0.09	4.73	4.73
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.75	122.66	0.070%	0.415%	0.855%	-3.241%	0.10	5.34	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.11	121.06	0.037%	0.384%	0.940%	-2.656%	0.35	6.23	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.71	137.65	0.046%	0.438%	1.069%	-3.807%	0.58	6.72	6.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.43	101.39	0.046%	-0.803%	0.332%	-1.532%	0.84	8.63	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.27	113.16	0.103%	-1.826%	-0.505%	-3.148%	1.29	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.61	99.65	-0.037%	-0.067%	1.668%		1.73	17.08	16.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.97	100.80	0.170%	-0.219%	1.923%	-7.619%	1.98	21.46	21.04