

Irish Stock Exchange Weekly Bond Index Report

Friday 28 April, 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 28-Apr-2017	Week to Date 21-Apr-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.60	0.25%	0.34%	0.34%	-1.87%	16.60%	6.13	6.07	0.88	
All Bond Index (Return)	201.24	0.31%	0.58%	0.58%	-0.73%	101.24%	6.13	6.07	0.88	
Under 3 Bond Index (Clean)	87.96	0.04%	-0.23%	-0.23%	-1.83%	-12.04%	1.94	1.95	-0.39	
Under 3 Bond Index (Return)	143.16	0.13%	0.10%	0.10%	-0.38%	43.16%	1.94	1.95	-0.39	
Under 5 Bond Index (Clean)	101.22	0.12%	-0.15%	-0.15%	-1.78%	1.22%	2.45	2.46	-0.29	
Under 5 Bond Index (Return)	168.69	0.19%	0.15%	0.15%	-0.43%	68.69%	2.45	2.46	-0.29	
Under 10 Bond Index (Clean)	112.43	0.24%	0.10%	0.10%	-1.62%	12.43%	4.23	4.21	0.28	
Under 10 Bond Index (Return)	189.69	0.31%	0.37%	0.37%	-0.45%	89.69%	4.23	4.21	0.28	
5 Plus Bond Index (Clean)	130.24	0.38%	0.82%	0.82%	-1.82%	30.24%	9.72	9.61	1.16	
5 Plus Bond Index (Return)	226.79	0.42%	1.02%	1.02%	-0.84%	126.79%	9.72	9.61	1.16	
10 Plus Bond Index (Clean)	136.72	0.28%	1.54%	1.54%	-3.65%	36.72%	15.61	15.35	1.68	
10 Plus Bond Index (Return)	248.21	0.31%	1.67%	1.67%	-2.64%	148.21%	15.61	15.35	1.68	

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.80	2.89	192	105.69	0.00	6,227	6,401	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.29	2.37	192	109.66	0.00	8,948	9,600	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.39	3.79	314	114.17	0.00	7,478	8,254	8537
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.55	3.10	192	118.65	0.00	6,461	7,466	7666
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.37	0.12	10	114.49	0.00	11,266	12,885	12898
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.37	2.63	192	121.00	0.00	8,078	9,562	9774
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.07	0.10	44	104.16	0.00	6,328	6,585	6591
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.82	0.42	39	122.24	0.00	6,308	7,685	7711
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	0.38	41	120.64	0.00	8,031	9,658	9689
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.43	0.68	46	137.11	0.00	11,390	15,540	15618
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.30	0.95	348	102.25	0.00	9,160	9,279	9366
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.09	2.29	348	115.38	0.00	8,907	10,073	10276
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.18	0.50	107	99.68	0.00	4,000	3,967	3987
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.82	0.38	69	101.19	0.00	6,539	6,592	6617

Irish Stock Exchange Weekly Bond Index Report

Friday 28 April, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Apr-2017	Week to Date 21-Apr-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.80	-0.12%	-0.45%	-0.45%	-1.95%	-0.55	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.29	-0.04%	-0.24%	-0.24%	-1.70%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.39	0.07%	-0.14%	-0.14%	-1.73%	-0.45	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.55	0.00%	-0.34%	-0.34%	-2.22%	-0.38	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.37	0.20%	-0.05%	-0.05%	-1.78%	-0.32	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.37	0.23%	-0.11%	-0.11%	-2.11%	-0.28	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	0.44%	0.25%	0.25%	-0.80%	-0.04	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.82	0.33%	0.19%	0.19%	-1.61%	0.17	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	0.41%	0.34%	0.34%	-1.21%	0.41	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.43	0.36%	0.32%	0.32%	-1.74%	0.63	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.30	0.64%	1.08%	1.08%	-1.06%	0.85	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.09	0.40%	1.21%	1.21%	-2.04%	1.30	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.18	0.27%	1.61%	1.61%		1.75	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.82	0.10%	2.00%	2.00%	-6.28%	1.96	21.54	21.12

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Apr-2017	Week to Date 21-Apr-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.69	-0.02%	-0.04%	-0.04%	-0.24%	-0.55	0.46	0.46
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	0.04%	0.08%	0.08%	-0.35%	-0.46	1.42	1.43
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.17	0.14%	0.16%	0.16%	-0.44%	-0.45	2.01	2.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.65	0.09%	0.05%	0.05%	-0.59%	-0.38	2.31	2.32
IE0034074488	3407448	4.5 Treas Bnd 2020	114.49	0.28%	-3.54%	-3.54%	-4.27%	-0.32	2.84	2.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.00	0.30%	0.20%	0.20%	-0.76%	-0.28	3.21	3.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.16	0.45%	0.31%	0.31%	-1.31%	-0.04	4.79	4.79
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.24	0.39%	0.44%	0.44%	-3.64%	0.17	5.40	5.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	0.47%	0.55%	0.55%	-3.03%	0.41	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.11	0.43%	0.63%	0.63%	-4.23%	0.63	6.78	6.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.25	0.65%	1.14%	1.14%	-0.73%	0.85	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.38	0.43%	1.35%	1.35%	-1.35%	1.30	11.24	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.68	0.30%	1.74%	1.74%		1.75	17.04	16.75
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.19	0.14%	2.15%	2.15%	-7.42%	1.96	21.54	21.12