

# Irish Stock Exchange Weekly Bond Index Report

Friday 11 August, 2017

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## Bond Indices Performance

Index	Close Value 11-Aug-2017	Week to Date 4-Aug-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.72	0.25%	0.71%	0.55%	-1.77%	16.72%	6.09	6.05	0.78	
All Bond Index (Return)	203.32	0.30%	0.80%	0.91%	0.30%	103.32%	6.09	6.05	0.78	
Under 3 Bond Index (Clean)	86.90	-0.05%	-0.07%	-0.30%	-3.01%	-13.10%	1.67	1.68	-0.48	
Under 3 Bond Index (Return)	143.25	0.03%	0.06%	0.20%	-0.32%	43.25%	1.67	1.68	-0.48	
Under 5 Bond Index (Clean)	100.21	-0.02%	0.01%	-0.18%	-2.77%	0.21%	2.20	2.21	-0.38	
Under 5 Bond Index (Return)	168.92	0.06%	0.13%	0.27%	-0.30%	68.92%	2.20	2.21	-0.38	
Under 10 Bond Index (Clean)	111.87	0.07%	0.28%	0.17%	-2.11%	11.87%	4.03	4.02	0.19	
Under 10 Bond Index (Return)	190.65	0.13%	0.38%	0.56%	0.05%	90.65%	4.03	4.02	0.19	
5 Plus Bond Index (Clean)	131.75	0.49%	1.36%	1.22%	-0.68%	31.75%	9.70	9.60	1.03	
5 Plus Bond Index (Return)	231.10	0.53%	1.43%	1.51%	1.04%	131.10%	9.70	9.60	1.03	
10 Plus Bond Index (Clean)	140.82	1.08%	2.77%	2.34%	-0.76%	40.82%	15.76	15.53	1.50	
10 Plus Bond Index (Return)	257.12	1.11%	2.81%	2.56%	0.86%	157.12%	15.76	15.53	1.50	

## 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 O/S(m)	Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	101.08	4.48	297	105.55	0.00	6,227	6,294	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.92	3.66	297	109.58	0.00	8,835	9,358	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.18	0.65	54	109.83	0.00	7,298	7,968	8015
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.98	4.80	297	118.78	0.00	6,386	7,279	7585
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.33	1.42	115	114.75	0.00	10,926	12,382	12537
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.32	4.07	297	121.39	0.00	8,058	9,453	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.33	149	104.58	0.00	6,828	7,118	7141
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.37	1.54	144	122.91	0.00	6,308	7,656	7753
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.41	1.36	146	121.77	0.00	8,031	9,670	9780
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.48	2.23	151	138.72	0.00	11,490	15,682	15939
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.44	0.24	88	102.68	0.00	9,965	10,208	10232
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.09	0.58	88	115.67	0.00	9,157	10,538	10591
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.41	0.41	88	102.82	0.00	4,050	4,148	4164
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.49	0.95	174	106.45	0.00	7,219	7,615	7684



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Aug-2017	Week to Date 4-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.08	-0.11%	-0.20%	-0.70%	-3.59%	-0.61	0.17	0.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.92	-0.08%	-0.16%	-0.44%	-2.96%	-0.50	1.13	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.18	-0.03%	-0.07%	-0.16%	-2.80%	-0.55	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.98	-0.05%	-0.06%	-0.34%	-3.55%	-0.48	2.03	2.04
IE0034074488	3407448	4.5 Treas Bnd 2020	113.33	-0.02%	0.05%	-0.09%	-2.67%	-0.44	2.56	2.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.32	0.01%	0.11%	-0.07%	-2.98%	-0.41	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	0.17%	0.40%	0.47%	-0.62%	-0.13	4.50	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.37	0.13%	0.35%	0.26%	-1.98%	0.07	5.12	5.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.41	0.20%	0.55%	0.53%	-1.09%	0.27	6.01	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.48	0.15%	0.61%	0.52%	-1.70%	0.48	6.50	6.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.44	0.27%	1.06%	1.26%	0.06%	0.71	8.41	8.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.09	0.69%	1.84%	1.34%	-0.31%	1.12	11.21	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.41	1.08%	2.87%	2.36%	1.56%	1.56	16.91	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.49	1.62%	4.00%	3.73%	-1.93%	1.75	21.42	21.05

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 11-Aug-2017	Week to Date 4-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.55	-0.01%	-0.04%	-0.07%	-0.37%	-0.61	0.17	0.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.58	0.00%	-0.03%	0.04%	-0.42%	-0.50	1.13	1.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.83	0.05%	0.05%	0.30%	-4.22%	-0.55	1.80	1.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.78	0.05%	0.09%	0.24%	-0.48%	-0.48	2.03	2.04
IE0034074488	3407448	4.5 Treas Bnd 2020	114.75	0.06%	0.17%	0.37%	-4.05%	-0.44	2.56	2.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.39	0.09%	0.23%	0.41%	-0.44%	-0.41	2.93	2.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.58	0.18%	0.43%	0.56%	-0.91%	-0.13	4.50	4.51
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.91	0.19%	0.44%	0.62%	-3.12%	0.07	5.12	5.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.77	0.25%	0.63%	0.85%	-2.12%	0.27	6.01	5.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.72	0.23%	0.72%	0.97%	-3.10%	0.48	6.50	6.47
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.68	0.29%	1.09%	1.38%	-0.32%	0.71	8.41	8.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.67	0.72%	1.90%	1.58%	-1.10%	1.12	11.21	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.82	1.11%	2.91%	2.55%	1.56%	1.56	16.91	16.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.45	1.64%	4.03%	3.92%	-2.61%	1.75	21.42	21.05