

Irish Stock Exchange Weekly Bond Index Report

Friday 25 August, 2017

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Bond Indices Performance

Index	Close Value 25-Aug-2017	Week to Date 18-Aug-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.34	-0.13%	0.38%	0.22%	-2.09%	16.34%	6.03	5.98	0.82	
All Bond Index (Return)	202.91	-0.07%	0.60%	0.71%	0.10%	102.91%	6.03	5.98	0.82	
Under 3 Bond Index (Clean)	86.71	-0.09%	-0.29%	-0.53%	-3.23%	-13.29%	1.63	1.64	-0.46	
Under 3 Bond Index (Return)	143.17	0.00%	0.01%	0.15%	-0.37%	43.17%	1.63	1.64	-0.46	
Under 5 Bond Index (Clean)	100.02	-0.07%	-0.18%	-0.37%	-2.95%	0.02%	2.16	2.17	-0.37	
Under 5 Bond Index (Return)	168.85	0.01%	0.09%	0.24%	-0.33%	68.85%	2.16	2.17	-0.37	
Under 10 Bond Index (Clean)	111.64	-0.07%	0.07%	-0.04%	-2.31%	11.64%	3.99	3.98	0.20	
Under 10 Bond Index (Return)	190.52	0.00%	0.31%	0.50%	-0.02%	90.52%	3.99	3.98	0.20	
5 Plus Bond Index (Clean)	131.16	-0.18%	0.90%	0.76%	-1.13%	31.16%	9.63	9.53	1.07	
5 Plus Bond Index (Return)	230.29	-0.13%	1.07%	1.15%	0.69%	130.29%	9.63	9.53	1.07	
10 Plus Bond Index (Clean)	139.56	-0.40%	1.84%	1.42%	-1.65%	39.56%	15.68	15.44	1.56	
10 Plus Bond Index (Return)	255.02	-0.36%	1.97%	1.72%	0.03%	155.02%	15.68	15.44	1.56	

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	100.82	4.69	311	105.51	0.00	6,227	6,278	6570
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.68	3.83	311	109.52	0.00	8,835	9,337	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.95	0.82	68	109.77	0.00	7,298	7,950	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.69	5.03	311	118.71	0.00	6,386	7,260	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.11	1.59	129	114.70	0.00	10,926	12,358	12532
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.09	4.26	311	121.35	0.00	8,058	9,435	9778
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.26	0.36	163	104.62	0.00	6,828	7,119	7143
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	1.69	158	122.83	0.00	6,308	7,642	7749
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.19	1.49	160	121.68	0.00	8,031	9,652	9772
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.13	2.44	165	138.57	0.00	11,490	15,642	15922
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.22	0.28	102	102.50	0.00	9,965	10,186	10214
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.56	0.67	102	115.23	0.00	9,157	10,489	10551
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.38	0.48	102	101.86	0.00	4,050	4,106	4125
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.97	1.03	188	105.00	0.00	7,219	7,506	7580

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 25-Aug-2017	Week to Date 18-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.82	-0.12%	-0.46%	-0.95%	-3.83%	-0.47	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.68	-0.09%	-0.38%	-0.66%	-3.17%	-0.47	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.95	-0.09%	-0.29%	-0.37%	-3.01%	-0.53	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.69	-0.10%	-0.32%	-0.60%	-3.80%	-0.46	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	113.11	-0.06%	-0.14%	-0.28%	-2.86%	-0.43	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.09	-0.06%	-0.09%	-0.27%	-3.18%	-0.40	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	0.03%	0.41%	0.47%	-0.61%	-0.13	4.47	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	-0.04%	0.16%	0.07%	-2.16%	0.08	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.19	-0.06%	0.36%	0.35%	-1.27%	0.28	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.13	-0.10%	0.34%	0.26%	-1.95%	0.50	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	-0.08%	0.84%	1.05%	-0.16%	0.74	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.56	-0.19%	1.37%	0.87%	-0.77%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.38	-0.45%	1.84%	1.33%		1.62	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.97	-0.65%	2.51%	2.23%	-3.34%	1.82	21.33	20.95

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 25-Aug-2017	Week to Date 18-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.51	-0.01%	-0.08%	-0.11%	-0.41%	-0.47	0.14	0.14
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	-0.01%	-0.09%	-0.01%	-0.48%	-0.47	1.10	1.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	-0.01%	-0.01%	0.24%	-4.28%	-0.53	1.76	1.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	0.00%	0.03%	0.19%	-0.54%	-0.46	1.99	2.00
IE0034074488	3407448	4.5 Treas Bnd 2020	114.70	0.02%	0.13%	0.32%	-4.09%	-0.43	2.52	2.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	0.02%	0.19%	0.38%	-0.48%	-0.40	2.89	2.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	0.04%	0.46%	0.59%	-0.88%	-0.13	4.47	4.47
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	0.03%	0.38%	0.56%	-3.18%	0.08	5.08	5.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.68	-0.01%	0.55%	0.77%	-2.19%	0.28	5.97	5.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.57	-0.03%	0.61%	0.86%	-3.21%	0.50	6.46	6.43
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	-0.06%	0.91%	1.20%	-0.49%	0.74	8.37	8.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.23	-0.15%	1.51%	1.19%	-1.48%	1.16	11.16	11.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.86	-0.42%	1.95%	1.59%		1.62	16.86	16.59
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.00	-0.60%	2.62%	2.52%	-3.93%	1.82	21.33	20.95