

Irish Stock Exchange Weekly Bond Index Report

Friday 18 August, 2017

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Bond Indices Performance

Index	Close Value 18-Aug-2017	Week to Date 11-Aug-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.49	-0.20%	0.51%	0.35%	-1.96%	16.49%	6.06	6.01	0.81
All Bond Index (Return)	203.05	-0.13%	0.66%	0.78%	0.16%	103.05%	6.06	6.01	0.81
Under 3 Bond Index (Clean)	86.78	-0.14%	-0.21%	-0.44%	-3.15%	-13.22%	1.65	1.65	-0.46
Under 3 Bond Index (Return)	143.18	-0.05%	0.01%	0.15%	-0.37%	43.18%	1.65	1.65	-0.46
Under 5 Bond Index (Clean)	100.09	-0.12%	-0.11%	-0.30%	-2.88%	0.09%	2.18	2.19	-0.36
Under 5 Bond Index (Return)	168.84	-0.05%	0.08%	0.23%	-0.34%	68.84%	2.18	2.19	-0.36
Under 10 Bond Index (Clean)	111.72	-0.13%	0.15%	0.03%	-2.24%	11.72%	4.01	4.00	0.20
Under 10 Bond Index (Return)	190.53	-0.06%	0.32%	0.50%	-0.01%	90.53%	4.01	4.00	0.20
5 Plus Bond Index (Clean)	131.40	-0.27%	1.09%	0.95%	-0.95%	31.40%	9.67	9.57	1.05
5 Plus Bond Index (Return)	230.60	-0.21%	1.21%	1.29%	0.83%	130.60%	9.67	9.57	1.05
10 Plus Bond Index (Clean)	140.11	-0.50%	2.25%	1.82%	-1.26%	40.11%	15.72	15.48	1.53
10 Plus Bond Index (Return)	255.93	-0.46%	2.33%	2.08%	0.39%	155.93%	15.72	15.48	1.53

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	100.94	4.58	304	105.52	0.00	6,227	6,286	6571
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.78	3.75	304	109.53	0.00	8,835	9,346	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.04	0.74	61	109.78	0.00	7,298	7,958	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.80	4.91	304	118.71	0.00	6,386	7,267	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.17	1.50	122	114.68	0.00	10,926	12,366	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.16	4.16	304	121.32	0.00	8,058	9,440	9776
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.23	0.34	156	104.57	0.00	6,828	7,117	7140
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	1.61	151	122.80	0.00	6,308	7,645	7747
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.26	1.43	153	121.69	0.00	8,031	9,658	9773
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.27	2.34	158	138.61	0.00	11,490	15,658	15926
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.30	0.26	95	102.56	0.00	9,965	10,195	10221
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.78	0.63	95	115.40	0.00	9,157	10,510	10567
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.85	0.44	95	102.29	0.00	4,050	4,125	4143
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.65	0.99	181	105.64	0.00	7,219	7,555	7626

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Aug-2017	Week to Date 11-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.94	-0.14%	-0.34%	-0.83%	-3.72%	-0.49	0.16	0.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.78	-0.13%	-0.29%	-0.57%	-3.08%	-0.47	1.12	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.04	-0.13%	-0.20%	-0.29%	-2.92%	-0.53	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.80	-0.16%	-0.22%	-0.50%	-3.70%	-0.45	2.01	2.02
IE0034074488	3407448	4.5 Treas Bnd 2020	113.17	-0.14%	-0.08%	-0.22%	-2.80%	-0.42	2.54	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.16	-0.14%	-0.03%	-0.21%	-3.12%	-0.39	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.23	-0.02%	0.38%	0.45%	-0.64%	-0.12	4.49	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	-0.15%	0.20%	0.11%	-2.12%	0.09	5.10	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.26	-0.12%	0.42%	0.41%	-1.21%	0.28	5.99	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.27	-0.16%	0.45%	0.36%	-1.86%	0.50	6.48	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	-0.14%	0.92%	1.13%	-0.08%	0.73	8.39	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	-0.27%	1.57%	1.07%	-0.58%	1.15	11.19	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.85	-0.55%	2.31%	1.79%		1.59	16.88	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.65	-0.80%	3.17%	2.90%	-2.71%	1.78	21.37	21.00

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 18-Aug-2017	Week to Date 11-Aug-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.52	-0.03%	-0.07%	-0.10%	-0.40%	-0.49	0.16	0.16
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	-0.05%	-0.08%	0.00%	-0.47%	-0.47	1.12	1.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	-0.05%	0.00%	0.25%	-4.27%	-0.53	1.78	1.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	-0.06%	0.03%	0.19%	-0.54%	-0.45	2.01	2.02
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	-0.06%	0.11%	0.31%	-4.11%	-0.42	2.54	2.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	-0.06%	0.17%	0.35%	-0.50%	-0.39	2.91	2.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.57	-0.01%	0.42%	0.55%	-0.92%	-0.12	4.49	4.49
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.80	-0.09%	0.35%	0.53%	-3.20%	0.09	5.10	5.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.69	-0.07%	0.56%	0.78%	-2.19%	0.28	5.99	5.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.61	-0.08%	0.63%	0.88%	-3.18%	0.50	6.48	6.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	-0.12%	0.97%	1.26%	-0.43%	0.73	8.39	8.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.40	-0.23%	1.67%	1.35%	-1.33%	1.15	11.19	11.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.29	-0.52%	2.38%	2.02%		1.59	16.88	16.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.64	-0.76%	3.24%	3.14%	-3.35%	1.78	21.37	21.00