

Irish Stock Exchange Weekly Bond Index Report



Friday 4 August, 2017

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 4-Aug-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 28-Jul-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.43	0.50%	0.46%	0.30%	-2.01%	16.43%	6.09	6.04	0.83
All Bond Index (Return)	202.70	0.56%	0.49%	0.60%	-0.01%	102.70%	6.09	6.04	0.83
Under 3 Bond Index (Clean)	86.94	-0.01%	-0.02%	-0.25%	-2.97%	-13.06%	1.69	1.69	-0.46
Under 3 Bond Index (Return)	143.20	0.07%	0.03%	0.17%	-0.36%	43.20%	1.69	1.69	-0.46
Under 5 Bond Index (Clean)	100.22	0.04%	0.03%	-0.16%	-2.75%	0.22%	2.22	2.22	-0.35
Under 5 Bond Index (Return)	168.82	0.11%	0.07%	0.21%	-0.36%	68.82%	2.22	2.22	-0.35
Under 10 Bond Index (Clean)	111.79	0.23%	0.21%	0.10%	-2.18%	11.79%	4.04	4.03	0.22
Under 10 Bond Index (Return)	190.39	0.30%	0.24%	0.43%	-0.08%	90.39%	4.04	4.03	0.22
5 Plus Bond Index (Clean)	131.11	0.94%	0.87%	0.73%	-1.16%	31.11%	9.69	9.58	1.08
5 Plus Bond Index (Return)	229.88	0.98%	0.89%	0.97%	0.51%	129.88%	9.69	9.58	1.08
10 Plus Bond Index (Clean)	139.32	1.79%	1.67%	1.25%	-1.82%	39.32%	15.74	15.49	1.57
10 Plus Bond Index (Return)	254.31	1.82%	1.68%	1.43%	-0.24%	154.31%	15.74	15.49	1.57

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	101.19	4.37	290	105.56	0.00	6,227	6,301	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.00	3.58	290	109.57	0.00	8,835	9,365	9681
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.21	0.57	47	109.78	0.00	7,298	7,970	8011
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.03	4.69	290	118.72	0.00	6,386	7,282	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.35	1.33	108	114.68	0.00	10,926	12,384	12530
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.31	3.97	290	121.28	0.00	8,058	9,452	9772
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.08	0.31	142	104.39	0.00	6,828	7,106	7128
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.21	1.46	137	122.67	0.00	6,308	7,646	7739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.17	1.30	139	121.47	0.00	8,031	9,651	9755
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.27	2.13	144	138.40	0.00	11,490	15,658	15903
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.17	0.22	81	102.39	0.00	9,965	10,181	10203
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.31	0.53	81	114.84	0.00	9,157	10,466	10515
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.32	0.38	81	101.69	0.00	4,050	4,103	4119
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.81	0.92	167	104.73	0.00	7,219	7,494	7560

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	Yes	Yes	Yes	No	No	5.00%	14.60%	10.50%	6.10%		
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	Yes	Yes	Yes	No	No	7.50%	21.60%	15.60%	9.10%		
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	6.40%	18.40%	13.30%	7.70%		
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	Yes	Yes	Yes	No	No	5.80%	16.80%	12.20%	7.10%		
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	Yes	Yes	Yes	No	No	9.90%	28.60%	20.70%	12.00%		
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	Yes	Yes	No	No	7.60%		15.80%	9.20%		
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	Yes	No	Yes	Yes	No	No	5.70%		11.90%	6.90%		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	Yes	No	No	Yes	Yes	No	6.10%			7.40%	11.70%	
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	Yes	No	No	Yes	Yes	No	7.70%			9.40%	14.80%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	Yes	Yes	No	12.50%			15.20%	24.00%	
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	Yes	No	No	Yes	Yes	No	8.10%			9.90%	15.60%	
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	Yes	No	No	No	Yes	Yes	8.40%				16.10%	47.40%
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	Yes	No	No	No	Yes	Yes	3.30%				6.30%	18.60%
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	Yes	No	No	No	Yes	Yes	6.00%				11.50%	34.00%
									100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Aug-2017	Week to Date 28-Jul-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.19	-0.11%	-0.09%	-0.59%	-3.48%	-0.57	0.19	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.00	-0.10%	-0.08%	-0.36%	-2.88%	-0.49	1.15	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.21	-0.04%	-0.04%	-0.13%	-2.77%	-0.52	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.03	0.00%	-0.02%	-0.29%	-3.51%	-0.45	2.05	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	113.35	0.10%	0.07%	-0.07%	-2.65%	-0.42	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.31	0.10%	0.10%	-0.08%	-2.99%	-0.38	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	0.29%	0.24%	0.30%	-0.78%	-0.09	4.52	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.21	0.25%	0.22%	0.13%	-2.10%	0.11	5.14	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.17	0.39%	0.34%	0.33%	-1.29%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.27	0.50%	0.45%	0.36%	-1.85%	0.52	6.52	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	0.84%	0.79%	0.99%	-0.21%	0.74	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.31	1.21%	1.15%	0.65%	-0.99%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.32	1.89%	1.78%	1.26%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.81	2.56%	2.35%	2.07%	-3.49%	1.82	21.38	21.00

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 04-Aug-2017	Week to Date 28-Jul-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.56	0.00%	-0.03%	-0.07%	-0.36%	-0.57	0.19	0.20
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	-0.02%	-0.03%	0.04%	-0.43%	-0.49	1.15	1.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.78	0.04%	0.00%	0.26%	-4.27%	-0.52	1.82	1.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.72	0.09%	0.04%	0.19%	-0.53%	-0.45	2.05	2.05
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	0.18%	0.11%	0.31%	-4.11%	-0.42	2.58	2.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.28	0.18%	0.14%	0.32%	-0.53%	-0.38	2.95	2.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.39	0.30%	0.24%	0.37%	-1.09%	-0.09	4.52	4.53
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.67	0.30%	0.25%	0.43%	-3.30%	0.11	5.14	5.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.47	0.43%	0.37%	0.60%	-2.37%	0.31	6.03	6.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.40	0.57%	0.49%	0.74%	-3.32%	0.52	6.52	6.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.39	0.86%	0.80%	1.09%	-0.60%	0.74	8.42	8.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.84	1.24%	1.17%	0.85%	-1.81%	1.19	11.22	11.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.69	1.92%	1.79%	1.42%		1.62	16.91	16.64
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.73	2.57%	2.35%	2.25%	-4.18%	1.82	21.38	21.00