

# Irish Stock Exchange Weekly Bond Index Report

Friday 16 June, 2017

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## Bond Indices Performance

Index	Close Value 16-Jun-2017	Week to Date 9-Jun-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	117.17	-0.06%	0.10%	0.83%	-1.38%	17.17%	6.15	6.10	0.76
All Bond Index (Return)	203.10	0.00%	0.24%	1.51%	0.19%	103.10%	6.15	6.10	0.76
Under 3 Bond Index (Clean)	87.47	-0.18%	-0.31%	-0.79%	-2.38%	-12.53%	1.83	1.83	-0.43
Under 3 Bond Index (Return)	143.21	-0.09%	-0.11%	0.13%	-0.35%	43.21%	1.83	1.83	-0.43
Under 5 Bond Index (Clean)	100.82	-0.19%	-0.27%	-0.55%	-2.18%	0.82%	2.33	2.34	-0.36
Under 5 Bond Index (Return)	168.91	-0.11%	-0.09%	0.28%	-0.30%	68.91%	2.33	2.34	-0.36
Under 10 Bond Index (Clean)	112.58	-0.16%	-0.08%	0.23%	-1.49%	12.58%	4.17	4.16	0.16
Under 10 Bond Index (Return)	190.83	-0.09%	0.07%	0.97%	0.14%	90.83%	4.17	4.16	0.16
5 Plus Bond Index (Clean)	132.01	0.06%	0.45%	2.18%	-0.49%	32.01%	9.74	9.65	1.02
5 Plus Bond Index (Return)	230.64	0.11%	0.56%	2.73%	0.85%	130.64%	9.74	9.65	1.02
10 Plus Bond Index (Clean)	139.80	0.42%	0.98%	3.83%	-1.48%	39.80%	15.81	15.57	1.54
10 Plus Bond Index (Return)	254.50	0.45%	1.06%	4.25%	-0.17%	154.50%	15.81	15.57	1.54

## 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	102.03	3.63	241	105.66	0.00	6,227	6,354	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.63	2.97	241	109.60	0.00	8,835	9,421	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.70	4.38	363	114.08	0.00	7,398	8,115	8439
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.85	3.90	241	118.75	0.00	6,461	7,421	7672
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.95	0.73	59	114.68	0.00	11,141	12,695	12776
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.03	3.30	241	121.33	0.00	8,058	9,510	9776
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.59	0.20	93	104.79	0.00	6,328	6,618	6631
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.36	0.94	88	123.30	0.00	6,308	7,719	7778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.28	0.84	90	122.11	0.00	8,031	9,740	9807
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.61	1.41	95	139.01	0.00	11,490	15,811	15973
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.75	0.09	32	102.84	0.00	9,965	10,239	10248
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.94	0.21	32	115.15	0.00	9,007	10,352	10371
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.62	0.15	32	101.77	0.00	4,000	4,065	4071
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.92	0.65	118	104.56	0.00	6,894	7,164	7208



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Jun-2017	Week to Date 9-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.03	-0.11%	-0.26%	-1.19%	-2.68%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.63	-0.12%	-0.26%	-0.85%	-2.30%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.70	-0.23%	-0.38%	-0.76%	-2.33%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.85	-0.22%	-0.38%	-0.94%	-2.81%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	113.95	-0.19%	-0.27%	-0.41%	-2.14%	-0.40	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.03	-0.23%	-0.28%	-0.41%	-2.40%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.59	-0.21%	0.02%	0.75%	-0.30%	-0.16	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.36	-0.28%	-0.11%	0.63%	-1.18%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.28	-0.13%	0.20%	1.18%	-0.38%	0.22	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.61	-0.06%	0.16%	1.19%	-0.89%	0.44	6.65	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	-0.07%	0.45%	2.52%	0.36%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.94	0.05%	0.63%	2.86%	-0.44%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.62	0.07%	0.56%	4.11%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.92	1.16%	1.75%	5.13%	-3.40%	1.82	21.52	21.13

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 16-Jun-2017	Week to Date 9-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.66	-0.01%	-0.03%	-0.07%	-0.26%	-0.64	0.33	0.33
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	-0.04%	-0.08%	0.03%	-0.40%	-0.46	1.29	1.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.08	-0.15%	-0.20%	0.08%	-0.52%	-0.43	1.95	1.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	-0.11%	-0.15%	0.13%	-0.51%	-0.43	2.18	2.19
IE0034074488	3407448	4.5 Treas Bnd 2020	114.68	-0.12%	-0.10%	-3.39%	-4.11%	-0.40	2.71	2.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.33	-0.14%	-0.09%	0.48%	-0.49%	-0.37	3.08	3.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.79	-0.19%	0.05%	0.92%	-0.71%	-0.16	4.66	4.67
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.30	-0.21%	0.03%	1.30%	-2.81%	0.01	5.27	5.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.11	-0.08%	0.32%	1.78%	-1.85%	0.22	6.16	6.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.01	0.01%	0.33%	2.02%	-2.90%	0.44	6.65	6.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	-0.05%	0.49%	1.72%	-0.17%	0.68	8.56	8.50
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	0.09%	0.72%	1.14%	-1.55%	1.15	11.36	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.77	0.10%	0.63%	3.87%		1.60	17.05	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.56	1.20%	1.82%	5.55%	-4.33%	1.82	21.52	21.13