

Irish Stock Exchange Weekly Bond Index Report

Friday 2 June, 2017

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Bond Indices Performance

Index	Close Value 2-Jun-2017	Week to Date 26-May-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.84	-0.02%	-0.18%	0.55%	-1.66%	16.84%	6.07	6.02	0.81
All Bond Index (Return)	202.29	0.04%	-0.16%	1.10%	-0.21%	102.29%	6.07	6.02	0.81
Under 3 Bond Index (Clean)	87.67	-0.09%	-0.08%	-0.56%	-2.16%	-12.34%	1.85	1.86	-0.45
Under 3 Bond Index (Return)	143.29	-0.01%	-0.06%	0.18%	-0.29%	43.29%	1.85	1.86	-0.45
Under 5 Bond Index (Clean)	101.00	-0.08%	-0.09%	-0.37%	-2.00%	1.00%	2.36	2.37	-0.37
Under 5 Bond Index (Return)	168.95	0.00%	-0.06%	0.31%	-0.28%	68.95%	2.36	2.37	-0.37
Under 10 Bond Index (Clean)	112.54	0.00%	-0.11%	0.20%	-1.52%	12.54%	4.15	4.14	0.18
Under 10 Bond Index (Return)	190.52	0.07%	-0.09%	0.81%	-0.02%	90.52%	4.15	4.14	0.18
5 Plus Bond Index (Clean)	131.06	0.03%	-0.27%	1.45%	-1.21%	31.06%	9.69	9.59	1.09
5 Plus Bond Index (Return)	228.77	0.08%	-0.26%	1.90%	0.03%	128.77%	9.69	9.59	1.09
10 Plus Bond Index (Clean)	137.68	-0.12%	-0.55%	2.25%	-2.97%	37.68%	15.69	15.44	1.63
10 Plus Bond Index (Return)	250.47	-0.08%	-0.54%	2.60%	-1.75%	150.47%	15.69	15.44	1.63

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	102.24	3.42	227	105.66	0.00	6,227	6,367	6580
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.80	2.80	227	109.60	0.00	8,948	9,557	9807
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.01	4.21	349	114.22	0.00	7,468	8,215	8529
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.17	3.67	227	118.84	0.00	6,461	7,441	7678
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.20	0.56	45	114.76	0.00	11,266	12,866	12929
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.24	3.11	227	121.35	0.00	8,078	9,551	9802
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.17	79	104.64	0.00	6,328	6,610	6621
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.33	0.79	74	123.12	0.00	6,308	7,717	7767
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.86	0.71	76	121.57	0.00	8,031	9,706	9763
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.19	1.20	81	138.38	0.00	11,390	15,626	15762
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.16	0.05	18	102.21	0.00	9,160	9,358	9362
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.77	0.12	18	113.89	0.00	9,007	10,247	10258
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.32	0.08	18	100.40	0.00	4,000	4,013	4016
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.44	0.57	104	102.01	0.00	6,549	6,643	6680

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Jun-2017	Week to Date 26-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.24	-0.12%	-0.06%	-0.99%	-2.48%	-0.56	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.80	-0.12%	-0.10%	-0.69%	-2.15%	-0.45	1.33	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.01	-0.11%	-0.10%	-0.48%	-2.06%	-0.49	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.17	-0.13%	-0.10%	-0.67%	-2.54%	-0.46	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.20	-0.03%	-0.05%	-0.19%	-1.92%	-0.42	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.24	-0.07%	-0.10%	-0.23%	-2.22%	-0.37	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	0.02%	-0.10%	0.64%	-0.42%	-0.13	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.33	0.04%	-0.13%	0.61%	-1.20%	0.04	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.86	0.05%	-0.14%	0.84%	-0.72%	0.29	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.19	0.08%	-0.15%	0.88%	-1.19%	0.51	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.16	0.28%	-0.13%	1.94%	-0.22%	0.75	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	-0.08%	-0.40%	1.81%	-1.45%	1.24	11.39	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.32	-0.14%	-0.73%	2.78%		1.68	17.07	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.44	-0.17%	-0.68%	2.63%	-5.70%	1.93	21.47	21.06

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Jun-2017	Week to Date 26-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.66	-0.02%	-0.03%	-0.07%	-0.27%	-0.56	0.37	0.37
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.60	-0.03%	-0.08%	0.03%	-0.40%	-0.45	1.33	1.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.22	-0.03%	-0.07%	0.20%	-0.40%	-0.49	1.92	1.93
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.84	-0.03%	-0.07%	0.20%	-0.43%	-0.46	2.22	2.23
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	0.05%	-0.03%	-3.32%	-4.04%	-0.42	2.75	2.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.35	0.01%	-0.07%	0.49%	-0.47%	-0.37	3.12	3.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.64	0.03%	-0.10%	0.77%	-0.86%	-0.13	4.70	4.70
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.12	0.10%	-0.11%	1.16%	-2.94%	0.04	5.31	5.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.57	0.11%	-0.13%	1.32%	-2.29%	0.29	6.20	6.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.38	0.16%	-0.12%	1.56%	-3.34%	0.51	6.69	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.21	0.30%	-0.12%	1.10%	-0.78%	0.75	8.60	8.53
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.89	-0.04%	-0.38%	0.04%	-2.62%	1.24	11.39	11.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.40	-0.10%	-0.72%	2.48%		1.68	17.07	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.01	-0.13%	-0.67%	2.97%	-6.67%	1.93	21.47	21.06