

Irish Stock Exchange Weekly Bond Index Report

Friday 23 June, 2017

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Bond Indices Performance

Index	Close Value 23-Jun-2017	Week to Date 16-Jun-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	117.51	0.29%	0.39%	1.12%	-1.10%	17.51%	6.18	6.14	0.72	
All Bond Index (Return)	203.80	0.35%	0.59%	1.86%	0.54%	103.80%	6.18	6.14	0.72	
Under 3 Bond Index (Clean)	87.36	-0.12%	-0.43%	-0.91%	-2.50%	-12.64%	1.81	1.81	-0.41	
Under 3 Bond Index (Return)	143.16	-0.03%	-0.15%	0.09%	-0.38%	43.16%	1.81	1.81	-0.41	
Under 5 Bond Index (Clean)	100.72	-0.10%	-0.36%	-0.65%	-2.27%	0.72%	2.31	2.32	-0.35	
Under 5 Bond Index (Return)	168.87	-0.02%	-0.11%	0.26%	-0.33%	68.87%	2.31	2.32	-0.35	
Under 10 Bond Index (Clean)	112.61	0.03%	-0.05%	0.26%	-1.47%	12.61%	4.16	4.15	0.14	
Under 10 Bond Index (Return)	191.00	0.09%	0.17%	1.06%	0.24%	91.00%	4.16	4.15	0.14	
5 Plus Bond Index (Clean)	132.86	0.64%	1.10%	2.84%	0.15%	32.86%	9.77	9.68	0.95	
5 Plus Bond Index (Return)	232.24	0.69%	1.25%	3.44%	1.54%	132.24%	9.77	9.68	0.95	
10 Plus Bond Index (Clean)	141.95	1.54%	2.53%	5.42%	0.03%	41.95%	15.85	15.62	1.45	
10 Plus Bond Index (Return)	258.50	1.57%	2.65%	5.89%	1.40%	158.50%	15.85	15.62	1.45	

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	101.91	3.74	248	105.65	0.00	6,227	6,346	6579
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.53	3.06	248	109.59	0.00	8,835	9,412	9682
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.56	0.06	5	109.62	0.00	7,398	8,105	8110
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.69	4.01	248	118.70	0.00	6,461	7,410	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.81	0.81	66	114.62	0.00	11,141	12,680	12770
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.92	3.40	248	121.32	0.00	8,058	9,502	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.62	0.22	100	104.84	0.00	6,328	6,620	6634
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.46	1.02	95	123.48	0.00	6,308	7,725	7789
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	121.44	0.90	97	122.34	0.00	8,031	9,752	9825
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.82	1.51	102	139.33	0.00	11,490	15,836	16010
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.19	0.11	39	103.29	0.00	9,965	10,282	10293
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	116.19	0.26	39	116.44	0.00	9,007	10,465	10488
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.44	0.18	39	103.62	0.00	4,000	4,138	4145
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.04	0.69	125	106.72	0.00	6,894	7,310	7357

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Jun-2017	Week to Date 16-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.91	-0.12%	-0.38%	-1.31%	-2.79%	-0.64	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.53	-0.09%	-0.36%	-0.95%	-2.40%	-0.46	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.56	-0.13%	-0.50%	-0.89%	-2.46%	-0.41	1.94	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.69	-0.14%	-0.52%	-1.09%	-2.95%	-0.41	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	113.81	-0.12%	-0.39%	-0.53%	-2.25%	-0.38	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.92	-0.09%	-0.37%	-0.50%	-2.49%	-0.37	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.62	0.03%	0.05%	0.78%	-0.27%	-0.17	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.46	0.09%	-0.02%	0.72%	-1.09%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	0.13%	0.33%	1.32%	-0.25%	0.19	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.82	0.16%	0.32%	1.35%	-0.73%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.19	0.43%	0.88%	2.96%	0.78%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.19	1.09%	1.72%	3.98%	0.64%	1.05	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.44	1.80%	2.36%	5.98%		1.50	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.04	2.04%	3.82%	7.28%	-1.42%	1.72	21.57	21.20

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 23-Jun-2017	Week to Date 16-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.65	-0.01%	-0.04%	-0.08%	-0.27%	-0.64	0.31	0.31
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	-0.01%	-0.09%	0.02%	-0.42%	-0.46	1.27	1.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.62	-3.91%	-4.09%	-3.83%	-4.41%	-0.41	1.94	1.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.70	-0.04%	-0.19%	0.08%	-0.55%	-0.41	2.16	2.17
IE0034074488	3407448	4.5 Treas Bnd 2020	114.62	-0.05%	-0.14%	-3.43%	-4.15%	-0.38	2.69	2.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.32	-0.01%	-0.10%	0.47%	-0.50%	-0.37	3.06	3.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.84	0.04%	0.09%	0.96%	-0.67%	-0.17	4.64	4.65
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.48	0.15%	0.18%	1.45%	-2.67%	-0.02	5.26	5.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.34	0.18%	0.51%	1.97%	-1.67%	0.19	6.14	6.13
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.33	0.23%	0.56%	2.26%	-2.68%	0.41	6.64	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.29	0.44%	0.94%	2.17%	0.27%	0.63	8.54	8.49
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.44	1.12%	1.85%	2.28%	-0.44%	1.05	11.35	11.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.62	1.83%	2.47%	5.76%		1.50	17.06	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.72	2.06%	3.92%	7.73%	-2.36%	1.72	21.57	21.20