

Irish Stock Exchange Weekly Bond Index Report

Friday 30 June, 2017

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Bond Indices Performance

Index	Close Value 30-Jun-2017	Week to Date 23-Jun-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.08	-1.21%	-0.83%	-0.10%	-2.30%	16.08%	6.09	6.03	0.90
All Bond Index (Return)	201.49	-1.14%	-0.56%	0.70%	-0.61%	101.49%	6.09	6.03	0.90
Under 3 Bond Index (Clean)	87.17	-0.23%	-0.65%	-1.13%	-2.72%	-12.84%	1.79	1.79	-0.34
Under 3 Bond Index (Return)	142.96	-0.14%	-0.28%	-0.05%	-0.52%	42.96%	1.79	1.79	-0.34
Under 5 Bond Index (Clean)	100.39	-0.32%	-0.69%	-0.97%	-2.59%	0.39%	2.29	2.30	-0.25
Under 5 Bond Index (Return)	168.46	-0.24%	-0.36%	0.02%	-0.57%	68.46%	2.29	2.30	-0.25
Under 10 Bond Index (Clean)	111.68	-0.82%	-0.87%	-0.56%	-2.28%	11.68%	4.12	4.11	0.32
Under 10 Bond Index (Return)	189.58	-0.74%	-0.58%	0.31%	-0.51%	89.58%	4.12	4.11	0.32
5 Plus Bond Index (Clean)	130.16	-2.03%	-0.95%	0.76%	-1.88%	30.16%	9.68	9.57	1.15
5 Plus Bond Index (Return)	227.67	-1.97%	-0.74%	1.41%	-0.46%	127.67%	9.68	9.57	1.15
10 Plus Bond Index (Clean)	137.61	-3.06%	-0.61%	2.20%	-3.03%	37.61%	15.72	15.46	1.64
10 Plus Bond Index (Return)	250.71	-3.01%	-0.44%	2.70%	-1.66%	150.71%	15.72	15.46	1.64

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	101.79	3.84	255	105.63	0.00	6,227	6,338	6578
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.39	3.14	255	109.53	0.00	8,835	9,399	9677
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.36	0.15	12	109.50	0.00	7,398	8,090	8100
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.37	4.12	255	118.49	0.00	6,461	7,389	7656
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.43	0.90	73	114.33	0.00	11,141	12,637	12737
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.40	3.49	255	120.90	0.00	8,058	9,460	9741
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.77	0.24	107	104.00	0.00	6,328	6,566	6581
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.06	1.09	102	122.15	0.00	6,308	7,637	7706
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.78	0.97	104	120.75	0.00	8,031	9,619	9697
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.78	1.61	109	137.39	0.00	11,490	15,601	15787
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.16	0.13	46	101.29	0.00	9,965	10,081	10094
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	0.30	46	113.87	0.00	9,007	10,229	10256
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.05	0.21	46	100.27	0.00	4,000	4,002	4011
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.70	0.72	132	102.43	0.00	6,894	7,011	7061

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Jun-2017	Week to Date 23-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.79	-0.12%	-0.50%	-1.43%	-2.91%	-0.61	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.39	-0.13%	-0.49%	-1.08%	-2.53%	-0.42	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.36	-0.19%	-0.69%	-1.07%	-2.64%	-0.36	1.92	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.37	-0.28%	-0.80%	-1.36%	-3.22%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	113.43	-0.34%	-0.73%	-0.87%	-2.58%	-0.29	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.40	-0.44%	-0.81%	-0.93%	-2.92%	-0.26	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	-0.81%	-0.77%	-0.03%	-1.08%	0.00	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.06	-1.15%	-1.17%	-0.44%	-2.23%	0.19	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	-1.37%	-1.04%	-0.07%	-1.61%	0.40	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.78	-1.48%	-1.17%	-0.16%	-2.21%	0.62	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.16	-1.96%	-1.10%	0.94%	-1.19%	0.86	8.52	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	-2.25%	-0.58%	1.63%	-1.63%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.05	-3.28%	-0.99%	2.50%		1.70	16.99	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.70	-4.09%	-0.42%	2.89%	-5.45%	1.92	21.40	21.00

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 30-Jun-2017	Week to Date 23-Jun-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.63	-0.02%	-0.06%	-0.10%	-0.30%	-0.61	0.29	0.29
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.53	-0.05%	-0.14%	-0.03%	-0.47%	-0.42	1.25	1.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.50	-0.11%	-4.20%	-3.94%	-4.51%	-0.36	1.92	1.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.49	-0.17%	-0.37%	-0.09%	-0.72%	-0.34	2.14	2.15
IE0034074488	3407448	4.5 Treas Bnd 2020	114.33	-0.26%	-0.40%	-3.68%	-4.40%	-0.29	2.67	2.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.90	-0.35%	-0.45%	0.12%	-0.85%	-0.26	3.04	3.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	-0.79%	-0.70%	0.16%	-1.46%	0.00	4.62	4.62
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.15	-1.08%	-0.90%	0.36%	-3.72%	0.19	5.23	5.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.75	-1.30%	-0.80%	0.64%	-2.95%	0.40	6.12	6.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.39	-1.39%	-0.84%	0.83%	-4.03%	0.62	6.61	6.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.29	-1.94%	-1.02%	0.19%	-1.67%	0.86	8.52	8.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	-2.21%	-0.40%	0.02%	-2.64%	1.25	11.31	11.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.27	-3.24%	-0.85%	2.34%		1.70	16.99	16.70
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.43	-4.03%	-0.26%	3.39%	-6.29%	1.92	21.40	21.00