

# Irish Stock Exchange Weekly Bond Index Report

Friday 5 May, 2017

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## Bond Indices Performance

Index	Close Value 5-May-2017	Week to Date 28-Apr-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.65	0.04%	0.04%	0.38%	-1.83%	16.65%	6.11	6.06	0.86	
All Bond Index (Return)	201.45	0.10%	0.10%	0.69%	-0.62%	101.45%	6.11	6.06	0.86	
Under 3 Bond Index (Clean)	87.94	-0.02%	-0.02%	-0.25%	-1.85%	-12.06%	1.93	1.94	-0.42	
Under 3 Bond Index (Return)	143.26	0.07%	0.07%	0.16%	-0.31%	43.26%	1.93	1.94	-0.42	
Under 5 Bond Index (Clean)	101.24	0.01%	0.01%	-0.13%	-1.77%	1.24%	2.43	2.44	-0.32	
Under 5 Bond Index (Return)	168.83	0.09%	0.09%	0.24%	-0.35%	68.83%	2.43	2.44	-0.32	
Under 10 Bond Index (Clean)	112.46	0.03%	0.03%	0.13%	-1.59%	12.46%	4.21	4.20	0.26	
Under 10 Bond Index (Return)	189.87	0.10%	0.10%	0.46%	-0.36%	89.87%	4.21	4.20	0.26	
5 Plus Bond Index (Clean)	130.34	0.07%	0.07%	0.89%	-1.75%	30.34%	9.70	9.59	1.15	
5 Plus Bond Index (Return)	227.06	0.12%	0.12%	1.14%	-0.72%	127.06%	9.70	9.59	1.15	
10 Plus Bond Index (Clean)	136.85	0.10%	0.10%	1.63%	-3.56%	36.85%	15.59	15.33	1.68	
10 Plus Bond Index (Return)	248.54	0.13%	0.13%	1.81%	-2.51%	148.54%	15.59	15.33	1.68	

## 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	102.70	3.00	199	105.70	0.00	6,227	6,396	6582
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.21	2.45	199	109.66	0.00	8,948	9,593	9813
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.37	3.87	321	114.24	0.00	7,478	8,253	8543
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.57	3.22	199	118.79	0.00	6,461	7,467	7675
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.40	0.21	17	114.61	0.00	11,266	12,889	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.47	2.73	199	121.20	0.00	8,078	9,570	9790
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.19	0.11	51	104.30	0.00	6,328	6,593	6600
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.93	0.49	46	122.42	0.00	6,308	7,692	7723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.39	0.45	48	120.84	0.00	8,031	9,669	9705
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.48	0.78	53	137.27	0.00	11,390	15,546	15635
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.97	355	102.29	0.00	9,160	9,281	9370
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.18	2.33	355	115.51	0.00	8,907	10,080	10288
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.62	0.53	114	100.15	0.00	4,000	3,985	4006
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.74	0.42	76	101.15	0.00	6,539	6,587	6614



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-May-2017	Week to Date 28-Apr-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.70	-0.09%	-0.09%	-0.54%	-2.04%	-0.56	0.44	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.21	-0.07%	-0.07%	-0.31%	-1.77%	-0.46	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.37	-0.01%	-0.01%	-0.15%	-1.74%	-0.48	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.57	0.02%	0.02%	-0.32%	-2.20%	-0.43	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.40	0.03%	0.03%	-0.01%	-1.75%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.47	0.08%	0.08%	-0.03%	-2.03%	-0.32	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	0.11%	0.11%	0.37%	-0.69%	-0.06	4.77	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.93	0.09%	0.09%	0.28%	-1.52%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.39	0.11%	0.11%	0.45%	-1.11%	0.38	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.48	0.04%	0.04%	0.36%	-1.70%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	0.02%	0.02%	1.10%	-1.04%	0.85	8.59	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.18	0.07%	0.07%	1.28%	-1.97%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.62	0.44%	0.44%	2.06%		1.72	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.74	-0.08%	-0.08%	1.92%	-6.35%	1.97	21.52	21.10

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 05-May-2017	Week to Date 28-Apr-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.70	0.01%	0.01%	-0.03%	-0.22%	-0.56	0.44	0.45
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	0.01%	0.01%	0.08%	-0.35%	-0.46	1.40	1.41
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.24	0.06%	0.06%	0.22%	-0.38%	-0.48	1.99	2.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.79	0.12%	0.12%	0.16%	-0.47%	-0.43	2.29	2.30
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	0.11%	0.11%	-3.44%	-4.16%	-0.36	2.82	2.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.20	0.16%	0.16%	0.37%	-0.60%	-0.32	3.20	3.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.30	0.13%	0.13%	0.44%	-1.18%	-0.06	4.77	4.78
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.42	0.15%	0.15%	0.59%	-3.50%	0.14	5.39	5.38
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.84	0.16%	0.16%	0.72%	-2.87%	0.38	6.27	6.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.27	0.11%	0.11%	0.74%	-4.12%	0.62	6.76	6.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.29	0.04%	0.04%	1.18%	-0.70%	0.85	8.59	8.51
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51	0.11%	0.11%	1.46%	-1.24%	1.29	11.22	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.15	0.48%	0.48%	2.22%		1.72	17.03	16.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.15	-0.04%	-0.04%	2.11%	-7.45%	1.97	21.52	21.10