

Irish Stock Exchange Weekly Bond Index Report



Friday 12 May, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

Index	Close Value 12-May-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-May-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.47	-0.16%	-0.11%	0.22%	-1.98%	16.47%	6.11	6.06	0.88
All Bond Index (Return)	201.27	-0.09%	0.01%	0.59%	-0.71%	101.27%	6.11	6.06	0.88
Under 3 Bond Index (Clean)	87.88	-0.07%	-0.09%	-0.32%	-1.92%	-12.12%	1.91	1.92	-0.43
Under 3 Bond Index (Return)	143.28	0.02%	0.08%	0.18%	-0.30%	43.28%	1.91	1.92	-0.43
Under 5 Bond Index (Clean)	101.17	-0.06%	-0.05%	-0.20%	-1.83%	1.17%	2.41	2.42	-0.33
Under 5 Bond Index (Return)	168.86	0.01%	0.10%	0.26%	-0.33%	68.86%	2.41	2.42	-0.33
Under 10 Bond Index (Clean)	112.39	-0.06%	-0.03%	0.07%	-1.65%	12.39%	4.20	4.19	0.26
Under 10 Bond Index (Return)	189.89	0.01%	0.11%	0.47%	-0.35%	89.89%	4.20	4.19	0.26
5 Plus Bond Index (Clean)	130.01	-0.25%	-0.18%	0.64%	-1.99%	30.01%	9.73	9.61	1.18
5 Plus Bond Index (Return)	226.62	-0.20%	-0.08%	0.94%	-0.91%	126.62%	9.73	9.61	1.18
10 Plus Bond Index (Clean)	135.97	-0.64%	-0.55%	0.98%	-4.18%	35.97%	15.66	15.40	1.71
10 Plus Bond Index (Return)	247.05	-0.60%	-0.47%	1.20%	-3.09%	147.05%	15.66	15.40	1.71

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	102.57	3.10	206	105.68	0.00	6,227	6,387	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.12	2.54	206	109.66	0.00	8,948	9,585	9812
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.35	3.95	328	114.30	0.00	7,478	8,251	8547
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.54	3.33	206	118.87	0.00	6,461	7,465	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.32	0.30	24	114.61	0.00	11,266	12,879	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.37	2.82	206	121.19	0.00	8,078	9,561	9789
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.20	0.13	58	104.33	0.00	6,328	6,594	6602
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.88	0.57	53	122.44	0.00	6,308	7,688	7724
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.30	0.51	55	120.81	0.00	8,031	9,661	9702
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.45	0.89	60	137.34	0.00	11,390	15,542	15643
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.23	0.99	362	102.22	0.00	9,160	9,273	9364
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.65	2.38	362	115.03	0.00	9,007	10,146	10360
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.87	0.56	121	99.43	0.00	4,000	3,955	3977
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.88	0.46	83	100.34	0.00	6,539	6,531	6561

Irish Stock Exchange Weekly Bond Index Report

Friday 12 May, 2017



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Constituent Index Weights

[illegible]

Irish Stock Exchange Weekly Bond Index Report

Friday 12 May, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-May-2017	Week to Date 5-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.57	-0.13%	-0.22%	-0.67%	-2.16%	-0.53	0.42	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.12	-0.08%	-0.16%	-0.40%	-1.86%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.35	-0.03%	-0.04%	-0.18%	-1.76%	-0.51	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.54	-0.03%	-0.01%	-0.35%	-2.23%	-0.46	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.32	-0.08%	-0.04%	-0.09%	-1.82%	-0.36	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.37	-0.09%	0.00%	-0.12%	-2.12%	-0.32	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	0.01%	0.13%	0.38%	-0.67%	-0.07	4.75	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.88	-0.04%	0.04%	0.24%	-1.57%	0.14	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.30	-0.08%	0.03%	0.37%	-1.18%	0.39	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.45	-0.03%	0.01%	0.34%	-1.72%	0.61	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.23	-0.08%	-0.07%	1.01%	-1.12%	0.86	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.65	-0.47%	-0.39%	0.81%	-2.43%	1.33	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.87	-0.75%	-0.31%	1.29%		1.77	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.88	-0.85%	-0.92%	1.05%	-7.14%	2.01	21.46	21.04

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-May-2017	Week to Date 5-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.68	-0.02%	-0.01%	-0.05%	-0.25%	-0.53	0.42	0.43
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.66	0.00%	0.00%	0.08%	-0.35%	-0.47	1.38	1.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.30	0.05%	0.11%	0.27%	-0.33%	-0.51	1.98	1.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	0.06%	0.18%	0.23%	-0.41%	-0.46	2.28	2.29
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	0.00%	0.11%	-3.44%	-4.16%	-0.36	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.19	-0.01%	0.15%	0.36%	-0.61%	-0.32	3.18	3.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	0.03%	0.16%	0.47%	-1.15%	-0.07	4.75	4.76
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.44	0.02%	0.16%	0.60%	-3.48%	0.14	5.37	5.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.81	-0.02%	0.14%	0.69%	-2.89%	0.39	6.25	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.34	0.05%	0.16%	0.79%	-4.07%	0.61	6.74	6.70
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	-0.07%	-0.03%	1.12%	-0.76%	0.86	8.65	8.58
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.03	-0.42%	-0.30%	1.04%	-1.65%	1.33	11.43	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.43	-0.72%	-0.25%	1.49%		1.77	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.34	-0.80%	-0.84%	1.28%	-8.20%	2.01	21.46	21.04