

Irish Stock Exchange Weekly Bond Index Report

Friday 26 May, 2017

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Bond Indices Performance

Index	Close Value 26-May-2017	Week to Date 19-May-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.86	0.16%	0.23%	0.57%	-1.64%	16.86%	6.09	6.04	0.81	
All Bond Index (Return)	202.20	0.22%	0.48%	1.06%	-0.25%	102.20%	6.09	6.04	0.81	
Under 3 Bond Index (Clean)	87.75	-0.04%	-0.24%	-0.47%	-2.07%	-12.25%	1.87	1.88	-0.45	
Under 3 Bond Index (Return)	143.30	0.04%	0.09%	0.19%	-0.29%	43.30%	1.87	1.88	-0.45	
Under 5 Bond Index (Clean)	101.08	-0.02%	-0.15%	-0.29%	-1.92%	1.08%	2.38	2.38	-0.36	
Under 5 Bond Index (Return)	168.95	0.06%	0.16%	0.31%	-0.28%	68.95%	2.38	2.38	-0.36	
Under 10 Bond Index (Clean)	112.54	0.07%	0.10%	0.20%	-1.52%	12.54%	4.16	4.16	0.20	
Under 10 Bond Index (Return)	190.39	0.14%	0.37%	0.74%	-0.08%	90.39%	4.16	4.16	0.20	
5 Plus Bond Index (Clean)	131.01	0.33%	0.59%	1.41%	-1.24%	31.01%	9.72	9.61	1.09	
5 Plus Bond Index (Return)	228.58	0.38%	0.79%	1.81%	-0.06%	128.58%	9.72	9.61	1.09	
10 Plus Bond Index (Clean)	137.85	0.58%	0.83%	2.38%	-2.85%	37.85%	15.71	15.46	1.63	
10 Plus Bond Index (Return)	250.68	0.62%	0.99%	2.69%	-1.67%	150.68%	15.71	15.46	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	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	102.36	3.32	220	105.68	0.00	6,227	6,374	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.93	2.71	220	109.64	0.00	8,948	9,568	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.13	4.12	342	114.26	0.00	7,468	8,224	8532
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.32	3.56	220	118.87	0.00	6,461	7,450	7680
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.24	0.47	38	114.71	0.00	11,266	12,870	12923
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.32	3.01	220	121.34	0.00	8,078	9,557	9801
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.44	0.16	72	104.60	0.00	6,328	6,609	6619
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.29	0.72	67	123.01	0.00	6,308	7,715	7760
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.79	0.64	69	121.44	0.00	8,031	9,701	9753
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	137.07	1.10	74	138.17	0.00	11,390	15,613	15738
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.87	0.03	11	101.90	0.00	9,160	9,331	9334
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.87	0.07	11	113.94	0.00	9,007	10,255	10262
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.46	0.05	11	100.51	0.00	4,000	4,018	4020
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.61	0.53	97	102.14	0.00	6,549	6,654	6689

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-May-2017	Week to Date 19-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.36	-0.11%	-0.43%	-0.87%	-2.37%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.93	-0.08%	-0.34%	-0.58%	-2.03%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.13	-0.03%	-0.23%	-0.37%	-1.95%	-0.50	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.32	-0.04%	-0.20%	-0.55%	-2.42%	-0.47	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.24	0.01%	-0.11%	-0.16%	-1.89%	-0.40	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.32	0.01%	-0.04%	-0.16%	-2.16%	-0.37	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.44	0.10%	0.36%	0.62%	-0.44%	-0.12	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.29	0.14%	0.38%	0.57%	-1.23%	0.05	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.79	0.18%	0.44%	0.78%	-0.78%	0.31	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.07	0.20%	0.47%	0.80%	-1.27%	0.53	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.87	0.31%	0.56%	1.65%	-0.50%	0.78	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.87	0.39%	0.68%	1.90%	-1.37%	1.24	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.46	0.56%	1.29%	2.92%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.61	0.89%	0.79%	2.80%	-5.54%	1.92	21.49	21.08

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 26-May-2017	Week to Date 19-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.68	0.00%	-0.01%	-0.05%	-0.25%	-0.58	0.39	0.39
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	0.00%	-0.02%	0.06%	-0.37%	-0.47	1.35	1.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	0.05%	0.07%	0.23%	-0.37%	-0.50	1.94	1.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.87	0.06%	0.18%	0.23%	-0.41%	-0.47	2.24	2.25
IE0034074488	3407448	4.5 Treas Bnd 2020	114.71	0.09%	0.19%	-3.36%	-4.08%	-0.40	2.77	2.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.34	0.08%	0.28%	0.48%	-0.49%	-0.37	3.14	3.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.60	0.11%	0.42%	0.73%	-0.89%	-0.12	4.72	4.72
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.01	0.20%	0.62%	1.07%	-3.04%	0.05	5.33	5.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.44	0.24%	0.66%	1.22%	-2.39%	0.31	6.22	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.17	0.28%	0.77%	1.40%	-3.49%	0.53	6.71	6.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	0.32%	-0.34%	0.80%	-1.08%	0.78	8.62	8.55
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.94	0.43%	-1.25%	0.08%	-2.58%	1.24	11.41	11.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.51	0.59%	0.83%	2.59%		1.67	17.09	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.14	0.93%	0.94%	3.10%	-6.55%	1.92	21.49	21.08