

# Irish Stock Exchange Weekly Bond Index Report

Friday 15 September, 2017

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## Bond Indices Performance

Index	Close Value 15-Sep-2017	Week to Date 8-Sep-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.13	-0.40%	-0.42%	0.04%	-2.26%	16.13%	6.01	5.96	0.83	
All Bond Index (Return)	202.93	-0.33%	-0.28%	0.72%	0.11%	102.93%	6.01	5.96	0.83	
Under 3 Bond Index (Clean)	86.48	-0.16%	-0.23%	-0.79%	-3.49%	-13.53%	1.57	1.58	-0.47	
Under 3 Bond Index (Return)	143.16	-0.08%	-0.05%	0.14%	-0.38%	43.16%	1.57	1.58	-0.47	
Under 5 Bond Index (Clean)	99.78	-0.20%	-0.24%	-0.61%	-3.18%	-0.22%	2.10	2.11	-0.38	
Under 5 Bond Index (Return)	168.85	-0.12%	-0.07%	0.23%	-0.34%	68.85%	2.10	2.11	-0.38	
Under 10 Bond Index (Clean)	111.50	-0.33%	-0.28%	-0.16%	-2.43%	11.50%	3.96	3.95	0.19	
Under 10 Bond Index (Return)	190.67	-0.25%	-0.13%	0.57%	0.06%	90.67%	3.96	3.95	0.19	
5 Plus Bond Index (Clean)	131.00	-0.59%	-0.59%	0.64%	-1.25%	31.00%	9.59	9.49	1.07	
5 Plus Bond Index (Return)	230.35	-0.53%	-0.48%	1.18%	0.72%	130.35%	9.59	9.49	1.07	
10 Plus Bond Index (Clean)	138.95	-0.75%	-1.10%	0.97%	-2.08%	38.95%	15.61	15.37	1.58	
10 Plus Bond Index (Return)	254.19	-0.71%	-1.01%	1.39%	-0.29%	154.19%	15.61	15.37	1.58	

## 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	100.48	5.00	332	105.48	0.00	6,227	6,257	6569
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.42	4.09	332	109.51	0.00	8,835	9,314	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.67	1.07	89	109.74	0.00	7,298	7,930	8008
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.34	5.37	332	118.71	0.00	6,386	7,238	7581
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.84	1.85	150	114.69	0.00	10,926	12,329	12531
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.76	4.55	332	121.31	0.00	8,058	9,408	9775
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.28	0.40	184	104.69	0.00	6,828	7,120	7148
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.14	1.91	179	123.05	0.00	6,308	7,642	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.20	1.69	181	121.88	0.00	8,031	9,653	9788
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.09	2.75	186	138.84	0.00	11,490	15,637	15953
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.42	0.34	123	102.75	0.00	10,519	10,769	10805
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.49	0.81	123	115.30	0.00	9,157	10,483	10557
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.15	0.57	123	101.73	0.00	4,568	4,552	4578
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.84	1.15	209	103.99	0.00	7,219	7,424	7507



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Sep-2017	Week to Date 8-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.48	-0.10%	-0.23%	-1.28%	-4.16%	-0.51	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.42	-0.08%	-0.18%	-0.91%	-3.41%	-0.50	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.67	-0.17%	-0.23%	-0.63%	-3.26%	-0.53	1.71	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.34	-0.22%	-0.27%	-0.90%	-4.09%	-0.47	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	112.84	-0.23%	-0.26%	-0.52%	-3.09%	-0.44	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.76	-0.27%	-0.31%	-0.54%	-3.45%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.28	-0.30%	-0.17%	0.49%	-0.59%	-0.15	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.14	-0.36%	-0.22%	0.07%	-2.16%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.20	-0.48%	-0.31%	0.35%	-1.27%	0.26	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.09	-0.53%	-0.39%	0.23%	-1.98%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	-0.61%	-0.33%	1.24%	0.03%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.49	-0.41%	-0.42%	0.81%	-0.83%	1.16	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.15	-0.67%	-0.99%	1.10%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.84	-1.27%	-2.11%	1.12%	-4.40%	1.87	21.23	20.84

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 15-Sep-2017	Week to Date 8-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.48	0.00%	-0.01%	-0.14%	-0.43%	-0.51	0.08	0.08
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.51	0.00%	-0.01%	-0.02%	-0.48%	-0.50	1.04	1.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	-0.09%	-0.06%	0.22%	-4.31%	-0.53	1.71	1.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.71	-0.11%	-0.06%	0.19%	-0.54%	-0.47	1.93	1.94
IE0034074488	3407448	4.5 Treas Bnd 2020	114.69	-0.15%	-0.09%	0.31%	-4.10%	-0.44	2.46	2.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.31	-0.19%	-0.13%	0.34%	-0.51%	-0.40	2.83	2.84
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.69	-0.29%	-0.14%	0.65%	-0.81%	-0.15	4.41	4.42
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.05	-0.29%	-0.09%	0.74%	-3.00%	0.05	5.02	5.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.88	-0.42%	-0.19%	0.94%	-2.03%	0.26	5.91	5.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.84	-0.45%	-0.22%	1.06%	-3.02%	0.48	6.40	6.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	-0.59%	-0.29%	1.45%	-0.25%	0.71	8.31	8.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.30	-0.37%	-0.33%	1.25%	-1.42%	1.16	11.11	10.98
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.73	-0.63%	-0.92%	1.46%		1.63	16.79	16.52
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.99	-1.22%	-2.01%	1.52%	-4.86%	1.87	21.23	20.84