

Irish Stock Exchange Weekly Bond Index Report

Friday 6 October, 2017

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Bond Indices Performance

Index	Close Value 6-Oct-2017	Week to Date 29-Sep-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	115.83	-0.12%	-0.12%	-0.12%	-2.51%	15.83%	6.30	6.25	0.86	
All Bond Index (Return)	202.79	-0.06%	-0.06%	-0.06%	0.04%	102.79%	6.30	6.25	0.86	
Under 3 Bond Index (Clean)	86.21	-0.14%	-0.14%	-0.14%	-3.78%	-13.79%	1.77	1.78	-0.46	
Under 3 Bond Index (Return)	143.09	-0.05%	-0.05%	-0.05%	-0.43%	43.09%	1.77	1.78	-0.46	
Under 5 Bond Index (Clean)	99.49	-0.15%	-0.15%	-0.15%	-3.46%	-0.51%	2.29	2.29	-0.36	
Under 5 Bond Index (Return)	168.74	-0.08%	-0.08%	-0.08%	-0.40%	68.74%	2.29	2.29	-0.36	
Under 10 Bond Index (Clean)	111.19	-0.17%	-0.17%	-0.17%	-2.71%	11.19%	4.16	4.15	0.22	
Under 10 Bond Index (Return)	190.52	-0.10%	-0.10%	-0.10%	-0.02%	90.52%	4.16	4.15	0.22	
5 Plus Bond Index (Clean)	130.68	-0.10%	-0.10%	-0.10%	-1.49%	30.68%	9.56	9.46	1.09	
5 Plus Bond Index (Return)	230.13	-0.05%	-0.05%	-0.05%	0.62%	130.13%	9.56	9.46	1.09	
10 Plus Bond Index (Clean)	138.70	0.06%	0.06%	0.06%	-2.26%	38.70%	15.59	15.34	1.59	
10 Plus Bond Index (Return)	254.02	0.10%	0.10%	0.10%	-0.36%	154.02%	15.59	15.34	1.59	

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	100.13	5.32	353	105.45	0.00	6,227	6,235	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.14	4.35	353	109.50	0.00	8,835	9,290	9674
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.37	1.33	110	109.70	0.00	7,298	7,908	8005
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.96	5.71	353	118.67	0.00	6,386	7,213	7578
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.48	2.11	171	114.59	0.00	10,926	12,290	12520
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.40	4.84	353	121.23	0.00	7,808	9,088	9465
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.10	0.45	205	104.55	0.00	6,828	7,108	7138
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.92	0.00	0	99.92	0.00	4,000		
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.69	2.14	200	122.83	0.00	6,308	7,614	7749
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.95	1.88	202	121.83	0.00	8,031	9,633	9784
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.64	3.06	207	138.70	0.00	11,490	15,585	15937
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.22	0.40	144	102.61	0.00	10,519	10,752	10793
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.17	0.95	144	115.12	0.00	9,157	10,454	10541
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.88	0.67	144	101.55	0.00	4,568	4,608	4638
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.85	1.26	230	104.11	0.00	7,319	7,528	7620

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Oct-2017	Week to Date 29-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.13	-0.11%	-0.11%	-0.11%	-4.49%	-0.39	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.14	-0.11%	-0.11%	-0.11%	-3.67%	-0.51	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.37	-0.11%	-0.11%	-0.11%	-3.52%	-0.52	1.65	1.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.96	-0.15%	-0.15%	-0.15%	-4.41%	-0.46	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	112.48	-0.17%	-0.17%	-0.17%	-3.40%	-0.41	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.40	-0.16%	-0.16%	-0.16%	-3.75%	-0.38	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	-0.21%	-0.21%	-0.21%	-0.77%	-0.12	4.35	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.69	-0.32%	-0.32%	-0.32%	-2.52%	0.09	4.97	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.95	-0.24%	-0.24%	-0.24%	-1.47%	0.27	5.85	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.64	-0.16%	-0.16%	-0.16%	-2.31%	0.50	6.35	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.22	-0.09%	-0.09%	-0.09%	-0.16%	0.73	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.17	0.05%	0.05%	0.05%	-1.11%	1.18	11.05	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.88	0.02%	0.02%	0.02%		1.65	16.73	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.85	0.11%	0.11%	0.11%	-4.38%	1.87	21.17	20.78

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 06-Oct-2017	Week to Date 29-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.45	-0.01%	-0.01%	-0.01%	-0.46%	-0.39	0.02	0.02
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.50	-0.03%	-0.03%	-0.03%	-0.50%	-0.51	0.98	0.99
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.70	-0.03%	-0.03%	-0.03%	-4.34%	-0.52	1.65	1.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.67	-0.05%	-0.05%	-0.05%	-0.58%	-0.46	1.87	1.88
IE0034074488	3407448	4.5 Treas Bnd 2020	114.59	-0.09%	-0.09%	-0.09%	-4.18%	-0.41	2.40	2.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	-0.08%	-0.08%	-0.08%	-0.57%	-0.38	2.77	2.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.55	-0.19%	-0.19%	-0.19%	-0.94%	-0.12	4.35	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.83	-0.26%	-0.26%	-0.26%	-3.18%	0.09	4.97	4.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.83	-0.18%	-0.18%	-0.18%	-2.07%	0.27	5.85	5.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.70	-0.08%	-0.08%	-0.08%	-3.12%	0.50	6.35	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	-0.07%	-0.07%	-0.07%	-0.39%	0.73	8.25	8.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.12	0.09%	0.09%	0.09%	-1.57%	1.18	11.05	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.55	0.05%	0.05%	0.05%		1.65	16.73	16.46
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.11	0.14%	0.14%	0.14%	-4.74%	1.87	21.17	20.78