

Irish Stock Exchange Weekly Bond Index Report

Friday 13 October, 2017

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Bond Indices Performance

Index	Close Value 13-Oct-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 6-Oct-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.50	0.58%	0.45%	0.45%	-1.95%	16.50%	6.28	6.24	0.74
All Bond Index (Return)	204.06	0.62%	0.56%	0.56%	0.66%	104.06%	6.28	6.24	0.74
Under 3 Bond Index (Clean)	86.24	0.03%	-0.11%	-0.11%	-3.75%	-13.76%	1.75	1.76	-0.53
Under 3 Bond Index (Return)	143.24	0.11%	0.05%	0.05%	-0.33%	43.24%	1.75	1.76	-0.53
Under 5 Bond Index (Clean)	99.58	0.09%	-0.07%	-0.07%	-3.38%	-0.42%	2.27	2.28	-0.43
Under 5 Bond Index (Return)	169.00	0.15%	0.08%	0.08%	-0.25%	69.00%	2.27	2.28	-0.43
Under 10 Bond Index (Clean)	111.56	0.33%	0.16%	0.16%	-2.38%	11.56%	4.18	4.18	0.12
Under 10 Bond Index (Return)	191.25	0.39%	0.28%	0.28%	0.37%	91.25%	4.18	4.18	0.12
5 Plus Bond Index (Clean)	131.92	0.95%	0.85%	0.85%	-0.56%	31.92%	9.33	9.24	0.96
5 Plus Bond Index (Return)	232.39	0.98%	0.93%	0.93%	1.61%	132.39%	9.33	9.24	0.96
10 Plus Bond Index (Clean)	141.02	1.68%	1.74%	1.74%	-0.62%	41.02%	15.63	15.40	1.49
10 Plus Bond Index (Return)	258.34	1.70%	1.80%	1.80%	1.34%	158.34%	15.63	15.40	1.49

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	100.01	5.43	360	105.44	0.00	6,227	6,228	6566
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.16	4.44	360	109.59	0.00	8,835	9,291	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.36	1.41	117	109.77	0.00	7,298	7,907	8010
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.98	5.82	360	118.80	0.00	6,386	7,215	7586
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.57	2.20	178	114.76	0.00	10,926	12,299	12539
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.52	4.93	360	121.46	0.00	7,808	9,098	9483
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.46	0.47	212	104.92	0.00	6,828	7,132	7164
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.26	0.00	2	100.26	0.00	4,000	4,010	4010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.19	2.21	207	123.41	0.00	6,308	7,645	7785
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.58	1.95	209	122.53	0.00	8,031	9,684	9840
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.47	3.17	214	139.63	0.00	11,490	15,680	16044
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.14	0.41	151	103.55	0.00	10,519	10,849	10892
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.56	0.99	151	116.55	0.00	9,157	10,581	10672
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.70	0.70	151	103.40	0.00	4,568	4,691	4723
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.16	1.30	237	106.46	0.00	7,319	7,696	7792

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Oct-2017	Week to Date 6-Oct-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.01	-0.12%	-0.23%	-0.23%	-4.61%	1.58	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.16	0.01%	-0.10%	-0.10%	-3.65%	-0.61	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.36	-0.01%	-0.12%	-0.12%	-3.53%	-0.57	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.98	0.02%	-0.13%	-0.13%	-4.40%	-0.53	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	112.57	0.07%	-0.10%	-0.10%	-3.32%	-0.48	2.38	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.52	0.11%	-0.05%	-0.05%	-3.64%	-0.45	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.46	0.34%	0.13%	0.13%	-0.43%	-0.21	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	0.34%				-0.05	5.00	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.19	0.41%	0.09%	0.09%	-2.12%	-0.01	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.58	0.52%	0.28%	0.28%	-0.95%	0.17	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.47	0.61%	0.45%	0.45%	-1.71%	0.39	6.33	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.14	0.90%	0.81%	0.81%	0.74%	0.62	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	1.22%	1.27%	1.27%	0.09%	1.07	11.04	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	1.81%	1.83%	1.83%		1.54	16.74	16.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.16	2.24%	2.35%	2.35%	-2.24%	1.76	21.23	20.87

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 13-Oct-2017	Week to Date 6-Oct-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.44	-0.01%	-0.02%	-0.02%	-0.48%	1.58	0.00	0.00
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	0.09%	0.06%	0.06%	-0.41%	-0.61	0.96	0.97
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.77	0.06%	0.03%	0.03%	-4.28%	-0.57	1.63	1.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	0.11%	0.06%	0.06%	-0.47%	-0.53	1.85	1.86
IE0034074488	3407448	4.5 Treas Bnd 2020	114.76	0.15%	0.06%	0.06%	-4.04%	-0.48	2.38	2.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.46	0.18%	0.11%	0.11%	-0.39%	-0.45	2.76	2.77
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.92	0.35%	0.16%	0.16%	-0.59%	-0.21	4.33	4.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	0.34%				-0.05	5.00	5.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.41	0.47%	0.21%	0.21%	-2.72%	-0.01	4.95	4.95
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.53	0.57%	0.39%	0.39%	-1.52%	0.17	5.84	5.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.63	0.67%	0.59%	0.59%	-2.47%	0.39	6.33	6.31
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	0.92%	0.85%	0.85%	0.53%	0.62	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.55	1.25%	1.34%	1.34%	-0.35%	1.07	11.04	10.92

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.40	1.82%	1.88%	1.88%		1.54	16.74	16.49
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.46	2.25%	2.40%	2.40%	-2.60%	1.76	21.23	20.87