

Irish Stock Exchange Weekly Bond Index Report

Friday 22 September, 2017

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Bond Indices Performance

Index	Close Value 22-Sep-2017	Week to Date 15-Sep-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.05	-0.07%	-0.49%	-0.03%	-2.33%	16.05%	6.00	5.96	0.84	
All Bond Index (Return)	202.91	-0.01%	-0.29%	0.71%	0.10%	102.91%	6.00	5.96	0.84	
Under 3 Bond Index (Clean)	86.39	-0.10%	-0.33%	-0.89%	-3.58%	-13.61%	1.55	1.56	-0.47	
Under 3 Bond Index (Return)	143.14	-0.01%	-0.06%	0.13%	-0.40%	43.14%	1.55	1.56	-0.47	
Under 5 Bond Index (Clean)	99.69	-0.09%	-0.33%	-0.70%	-3.27%	-0.31%	2.08	2.09	-0.38	
Under 5 Bond Index (Return)	168.82	-0.01%	-0.09%	0.22%	-0.35%	68.82%	2.08	2.09	-0.38	
Under 10 Bond Index (Clean)	111.38	-0.10%	-0.38%	-0.27%	-2.53%	11.38%	3.94	3.93	0.20	
Under 10 Bond Index (Return)	190.60	-0.04%	-0.17%	0.54%	0.03%	90.60%	3.94	3.93	0.20	
5 Plus Bond Index (Clean)	130.93	-0.05%	-0.64%	0.59%	-1.30%	30.93%	9.59	9.49	1.08	
5 Plus Bond Index (Return)	230.34	0.00%	-0.48%	1.17%	0.71%	130.34%	9.59	9.49	1.08	
10 Plus Bond Index (Clean)	139.06	0.08%	-1.02%	1.05%	-2.00%	39.06%	15.61	15.37	1.58	
10 Plus Bond Index (Return)	254.49	0.12%	-0.90%	1.51%	-0.17%	154.49%	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 O/S(m)	Clean Price	Dirty Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	100.35	5.11	339	105.46	0.00	6,227	6,249	6567
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.34	4.18	339	109.52	0.00	8,835	9,307	9676
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.56	1.16	96	109.72	0.00	7,298	7,923	8007
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	113.21	5.48	339	118.69	0.00	6,386	7,230	7580
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.73	1.94	157	114.67	0.00	10,926	12,317	12529
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.64	4.64	339	121.29	0.00	8,058	9,399	9773
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.25	0.42	191	104.67	0.00	6,828	7,118	7147
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.01	1.99	186	123.00	0.00	6,308	7,634	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.09	1.75	188	121.84	0.00	8,031	9,644	9785
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.93	2.86	193	138.78	0.00	11,490	15,618	15947
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.26	0.36	130	102.61	0.00	10,519	10,756	10793
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.31	0.86	130	115.17	0.00	9,157	10,467	10545
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.34	0.61	130	101.94	0.00	4,568	4,629	4656
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.20	1.18	216	104.38	0.00	7,219	7,450	7535

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Sep-2017	Week to Date 15-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	100.35	-0.13%	-0.36%	-1.41%	-4.28%	-0.28	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.34	-0.07%	-0.26%	-0.98%	-3.48%	-0.51	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.56	-0.09%	-0.32%	-0.72%	-3.35%	-0.53	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	113.21	-0.12%	-0.39%	-1.01%	-4.20%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	112.73	-0.09%	-0.35%	-0.61%	-3.18%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.64	-0.10%	-0.41%	-0.65%	-3.54%	-0.40	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.25	-0.03%	-0.20%	0.46%	-0.62%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.01	-0.11%	-0.33%	-0.04%	-2.27%	0.06	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.09	-0.09%	-0.40%	0.26%	-1.36%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.93	-0.12%	-0.51%	0.11%	-2.10%	0.49	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.26	-0.16%	-0.49%	1.08%	-0.13%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.31	-0.16%	-0.57%	0.65%	-0.99%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.34	0.18%	-0.81%	1.29%		1.62	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.20	0.35%	-1.77%	1.47%	-4.07%	1.85	21.22	20.84

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 22-Sep-2017	Week to Date 15-Sep-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.46	-0.02%	-0.03%	-0.16%	-0.46%	-0.28	0.06	0.06
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.52	0.01%	0.00%	-0.01%	-0.48%	-0.51	1.02	1.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.72	-0.02%	-0.08%	0.20%	-4.32%	-0.53	1.69	1.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	-0.02%	-0.07%	0.17%	-0.56%	-0.47	1.91	1.92
IE0034074488	3407448	4.5 Treas Bnd 2020	114.67	-0.02%	-0.11%	0.30%	-4.12%	-0.44	2.44	2.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.29	-0.02%	-0.15%	0.33%	-0.53%	-0.40	2.81	2.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.67	-0.01%	-0.16%	0.64%	-0.83%	-0.15	4.39	4.40
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.00	-0.05%	-0.13%	0.69%	-3.05%	0.06	5.00	5.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.84	-0.04%	-0.23%	0.90%	-2.07%	0.27	5.89	5.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	138.78	-0.04%	-0.26%	1.01%	-3.06%	0.49	6.38	6.35
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	-0.14%	-0.43%	1.30%	-0.39%	0.73	8.29	8.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	-0.11%	-0.44%	1.14%	-1.53%	1.17	11.09	10.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.94	0.21%	-0.70%	1.67%		1.62	16.78	16.51
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.38	0.38%	-1.64%	1.91%	-4.50%	1.85	21.22	20.84