

Irish Stock Exchange Weekly Bond Index Report

Friday 28 July, 2017

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Bond Indices Performance

Index	Close Value 28-Jul-2017	Week to Date 21-Jul-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	115.85	-0.33%	-0.21%	-0.21%	-2.50%	15.85%	6.04	5.99	0.91	
All Bond Index (Return)	201.57	-0.26%	0.04%	0.04%	-0.56%	101.57%	6.04	5.99	0.91	
Under 3 Bond Index (Clean)	86.96	-0.04%	-0.24%	-0.24%	-2.95%	-13.04%	1.71	1.71	-0.41	
Under 3 Bond Index (Return)	143.10	0.04%	0.10%	0.10%	-0.42%	43.10%	1.71	1.71	-0.41	
Under 5 Bond Index (Clean)	100.19	-0.04%	-0.20%	-0.20%	-2.79%	0.19%	2.23	2.24	-0.30	
Under 5 Bond Index (Return)	168.63	0.03%	0.10%	0.10%	-0.47%	68.63%	2.23	2.24	-0.30	
Under 10 Bond Index (Clean)	111.53	-0.16%	-0.14%	-0.14%	-2.41%	11.53%	4.05	4.04	0.29	
Under 10 Bond Index (Return)	189.83	-0.09%	0.13%	0.13%	-0.38%	89.83%	4.05	4.04	0.29	
5 Plus Bond Index (Clean)	129.89	-0.59%	-0.21%	-0.21%	-2.08%	29.89%	9.65	9.53	1.17	
5 Plus Bond Index (Return)	227.65	-0.54%	-0.01%	-0.01%	-0.46%	127.65%	9.65	9.53	1.17	
10 Plus Bond Index (Clean)	136.87	-1.14%	-0.53%	-0.53%	-3.54%	36.87%	15.72	15.46	1.68	
10 Plus Bond Index (Return)	249.76	-1.10%	-0.38%	-0.38%	-2.03%	149.76%	15.72	15.46	1.68	

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	101.30	4.26	283	105.56	0.00	6,227	6,308	6573
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	106.11	3.49	283	109.59	0.00	8,835	9,374	9683
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	109.26	0.48	40	109.74	0.00	7,398	8,082	8118
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	114.04	4.58	283	118.61	0.00	6,461	7,368	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	113.23	1.25	101	114.48	0.00	10,966	12,417	12554
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	117.19	3.88	283	121.07	0.00	8,058	9,443	9755
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.78	0.30	135	104.08	0.00	6,828	7,086	7106
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	120.91	1.39	130	122.30	0.00	6,308	7,628	7715
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.71	1.23	132	120.94	0.00	8,031	9,614	9713
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.60	2.03	137	137.63	0.00	11,490	15,581	15814
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.32	0.20	74	101.52	0.00	9,965	10,096	10116
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.94	0.49	74	113.43	0.00	9,007	10,172	10216
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.43	0.35	74	99.78	0.00	4,000	3,977	3991
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	101.22	0.88	160	102.10	0.00	7,219	7,307	7370

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Jul-2017	Week to Date 21-Jul-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	101.30	-0.13%	-0.48%	-0.48%	-3.38%	-0.53	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	106.11	0.00%	-0.27%	-0.27%	-2.79%	-0.50	1.17	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.26	-0.02%	-0.09%	-0.09%	-2.73%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.04	-0.06%	-0.29%	-0.29%	-3.50%	-0.40	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	113.23	-0.03%	-0.17%	-0.17%	-2.75%	-0.35	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	117.19	-0.02%	-0.18%	-0.18%	-3.09%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	-0.06%	0.01%	0.01%	-1.07%	-0.02	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.91	-0.14%	-0.12%	-0.12%	-2.34%	0.17	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.71	-0.25%	-0.06%	-0.06%	-1.67%	0.38	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.60	-0.35%	-0.13%	-0.13%	-2.34%	0.60	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.32	-0.47%	0.15%	0.15%	-1.04%	0.84	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.94	-0.80%	-0.55%	-0.55%	-2.17%	1.30	11.23	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.43	-1.19%	-0.62%	-0.62%		1.73	16.90	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.22	-1.59%	-0.47%	-0.47%	-5.90%	1.94	21.30	20.90

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 28-Jul-2017	Week to Date 21-Jul-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.56	-0.02%	-0.06%	-0.06%	-0.36%	-0.53	0.21	0.21
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.59	0.08%	0.06%	0.06%	-0.41%	-0.50	1.17	1.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.74	0.05%	0.22%	0.22%	-4.31%	-0.49	1.84	1.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.61	0.04%	0.10%	0.10%	-0.62%	-0.40	2.06	2.07
IE0034074488	3407448	4.5 Treas Bnd 2020	114.48	0.04%	0.13%	0.13%	-4.28%	-0.35	2.59	2.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.07	0.06%	0.14%	0.14%	-0.71%	-0.31	2.97	2.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	-0.05%	0.07%	0.07%	-1.39%	-0.02	4.54	4.54
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.30	-0.08%	0.13%	0.13%	-3.59%	0.17	5.16	5.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.94	-0.19%	0.16%	0.16%	-2.79%	0.38	6.04	6.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.63	-0.27%	0.17%	0.17%	-3.87%	0.60	6.53	6.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.52	-0.45%	0.23%	0.23%	-1.45%	0.84	8.44	8.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.43	-0.76%	-0.39%	-0.39%	-3.01%	1.30	11.23	11.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.78	-1.15%	-0.49%	-0.49%		1.73	16.90	16.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.10	-1.54%	-0.32%	-0.32%	-6.59%	1.94	21.30	20.90