

Irish Stock Exchange Weekly Bond Index Report

Friday 19 May, 2017

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Bond Indices Performance

Index	Close Value 19-May-2017	Week to Date 12-May-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.68	0.18%	0.07%	0.41%	-1.80%	16.68%	6.10	6.05	0.85	
All Bond Index (Return)	201.76	0.24%	0.25%	0.84%	-0.47%	101.76%	6.10	6.05	0.85	
Under 3 Bond Index (Clean)	87.78	-0.12%	-0.20%	-0.43%	-2.03%	-12.22%	1.89	1.90	-0.42	
Under 3 Bond Index (Return)	143.24	-0.03%	0.05%	0.15%	-0.33%	43.24%	1.89	1.90	-0.42	
Under 5 Bond Index (Clean)	101.09	-0.08%	-0.13%	-0.27%	-1.91%	1.09%	2.39	2.40	-0.34	
Under 5 Bond Index (Return)	168.86	0.00%	0.10%	0.25%	-0.33%	68.86%	2.39	2.40	-0.34	
Under 10 Bond Index (Clean)	112.46	0.06%	0.03%	0.13%	-1.59%	12.46%	4.18	4.17	0.23	
Under 10 Bond Index (Return)	190.13	0.12%	0.23%	0.60%	-0.22%	90.13%	4.18	4.17	0.23	
5 Plus Bond Index (Clean)	130.58	0.43%	0.26%	1.08%	-1.57%	30.58%	9.72	9.61	1.13	
5 Plus Bond Index (Return)	227.71	0.48%	0.41%	1.43%	-0.44%	127.71%	9.72	9.61	1.13	
10 Plus Bond Index (Clean)	137.06	0.80%	0.25%	1.79%	-3.41%	37.06%	15.71	15.45	1.66	
10 Plus Bond Index (Return)	249.14	0.84%	0.38%	2.06%	-2.27%	149.14%	15.71	15.45	1.66	

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	102.47	3.21	213	105.68	0.00	6,227	6,381	6581
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.02	2.63	213	109.64	0.00	8,948	9,576	9811
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.16	4.04	335	114.20	0.00	7,468	8,226	8528
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.36	3.44	213	118.80	0.00	6,461	7,453	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.23	0.38	31	114.61	0.00	11,266	12,869	12912
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.32	2.92	213	121.23	0.00	8,078	9,557	9793
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.34	0.14	65	104.48	0.00	6,328	6,603	6611
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.11	0.64	60	122.76	0.00	6,308	7,703	7744
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.57	0.58	62	121.15	0.00	8,031	9,683	9729
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.80	0.99	67	137.79	0.00	11,390	15,582	15695
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.56	0.01	4	101.57	0.00	9,160	9,303	9304
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.43	0.03	4	113.45	0.00	9,007	10,216	10218
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.90	0.02	4	99.92	0.00	4,000	3,996	3997
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.71	0.49	90	101.21	0.00	6,549	6,596	6628

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-May-2017	Week to Date 12-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	102.47	-0.10%	-0.32%	-0.77%	-2.26%	-0.56	0.40	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.02	-0.10%	-0.25%	-0.49%	-1.95%	-0.46	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.16	-0.17%	-0.20%	-0.35%	-1.93%	-0.47	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.36	-0.15%	-0.16%	-0.51%	-2.38%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.23	-0.08%	-0.12%	-0.17%	-1.90%	-0.36	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.32	-0.04%	-0.05%	-0.16%	-2.16%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	0.14%	0.26%	0.52%	-0.54%	-0.10	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.11	0.20%	0.24%	0.43%	-1.37%	0.09	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.57	0.23%	0.26%	0.59%	-0.96%	0.34	6.24	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.80	0.26%	0.27%	0.59%	-1.47%	0.57	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.56	0.33%	0.26%	1.34%	-0.80%	0.82	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.43	0.69%	0.30%	1.51%	-1.75%	1.27	11.42	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.90	1.05%	0.73%	2.35%		1.71	17.10	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.71	0.83%	-0.10%	1.89%	-6.37%	1.97	21.48	21.06

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 19-May-2017	Week to Date 12-May-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.68	0.00%	-0.01%	-0.05%	-0.25%	-0.56	0.40	0.41
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.64	-0.02%	-0.01%	0.07%	-0.37%	-0.46	1.36	1.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.20	-0.09%	0.02%	0.18%	-0.42%	-0.47	1.96	1.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.80	-0.05%	0.13%	0.17%	-0.46%	-0.44	2.26	2.27
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	0.00%	0.10%	-3.44%	-4.17%	-0.36	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.23	0.04%	0.19%	0.40%	-0.57%	-0.34	3.16	3.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.48	0.15%	0.31%	0.62%	-1.00%	-0.10	4.73	4.74
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.76	0.26%	0.42%	0.86%	-3.24%	0.09	5.35	5.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	121.15	0.28%	0.42%	0.98%	-2.62%	0.34	6.24	6.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.79	0.33%	0.49%	1.13%	-3.75%	0.57	6.73	6.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.57	-0.64%	-0.67%	0.47%	-1.40%	0.82	8.63	8.56
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.45	-1.37%	-1.67%	-0.35%	-3.00%	1.27	11.42	11.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.92	0.49%	0.25%	1.99%		1.71	17.10	16.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	101.21	0.86%	0.01%	2.16%	-7.40%	1.97	21.48	21.06