

Irish Stock Exchange Weekly Bond Index Report

Friday 7 April, 2017

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Bond Indices Performance

Index	Close Value 7-Apr-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 31-Mar-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.72	0.45%	0.45%	0.45%	-1.76%	16.72%	6.13	6.08	0.88
All Bond Index (Return)	201.08	0.50%	0.50%	0.50%	-0.81%	101.08%	6.13	6.08	0.88
Under 3 Bond Index (Clean)	88.16	-0.01%	-0.01%	-0.01%	-1.61%	-11.85%	1.65	1.66	-0.42
Under 3 Bond Index (Return)	143.14	0.08%	0.08%	0.08%	-0.40%	43.14%	1.65	1.66	-0.42
Under 5 Bond Index (Clean)	101.49	0.11%	0.11%	0.11%	-1.53%	1.49%	2.49	2.50	-0.29
Under 5 Bond Index (Return)	168.74	0.19%	0.19%	0.19%	-0.40%	68.74%	2.49	2.50	-0.29
Under 10 Bond Index (Clean)	112.65	0.30%	0.30%	0.30%	-1.43%	12.65%	4.22	4.21	0.27
Under 10 Bond Index (Return)	189.68	0.36%	0.36%	0.36%	-0.46%	89.68%	4.22	4.21	0.27
5 Plus Bond Index (Clean)	130.19	0.78%	0.78%	0.78%	-1.86%	30.19%	9.83	9.72	1.19
5 Plus Bond Index (Return)	226.36	0.83%	0.83%	0.83%	-1.03%	126.36%	9.83	9.72	1.19
10 Plus Bond Index (Clean)	136.22	1.17%	1.17%	1.17%	-4.00%	36.22%	15.66	15.39	1.71
10 Plus Bond Index (Return)	247.04	1.20%	1.20%	1.20%	-3.09%	147.04%	15.66	15.39	1.71

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	103.18	2.58	171	105.76	0.00	6,227	6,425	6586
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.53	2.11	171	109.63	0.00	8,948	9,621	9810
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.61	3.53	293	114.14	0.00	7,578	8,382	8649
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.93	2.76	171	118.69	0.00	6,461	7,490	7669
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.61	4.36	354	118.97	0.00	11,266	12,912	13403
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.75	2.34	171	121.10	0.00	8,078	9,592	9781
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.29	0.05	23	104.34	0.00	6,328	6,599	6602
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.21	0.19	18	122.41	0.00	5,676	6,937	6948
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.45	0.19	20	120.64	0.00	8,031	9,673	9688
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.72	0.37	25	137.09	0.00	11,390	15,572	15615
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.06	0.90	327	101.96	0.00	8,355	8,443	8518
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.85	2.15	327	115.00	0.00	8,882	10,023	10214
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.94	0.40	86	99.34	0.00	4,000	3,957	3973
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	100.15	0.26	48	100.42	0.00	6,539	6,549	6566

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Apr-2017	Week to Date 31-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.18	-0.08%	-0.08%	-0.08%	-1.58%	-0.58	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.53	-0.02%	-0.02%	-0.02%	-1.48%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.61	0.06%	0.06%	0.06%	-1.53%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.93	-0.02%	-0.02%	-0.02%	-1.90%	-0.38	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	114.61	0.17%	0.17%	0.17%	-1.57%	-0.31	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.75	0.21%	0.21%	0.21%	-1.80%	-0.29	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.29	0.47%	0.47%	0.47%	-0.59%	-0.07	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.21	0.51%	0.51%	0.51%	-1.29%	0.14	5.46	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.45	0.49%	0.49%	0.49%	-1.06%	0.40	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.72	0.53%	0.53%	0.53%	-1.53%	0.63	6.84	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.06	0.84%	0.84%	0.84%	-1.29%	0.88	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.85	0.99%	0.99%	0.99%	-2.25%	1.32	11.29	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.94	1.36%	1.36%	1.36%		1.76	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.15	1.33%	1.33%	1.33%	-6.89%	1.99	21.57	21.15

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 07-Apr-2017	Week to Date 31-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.76	0.03%	0.03%	0.03%	-0.17%	-0.58	0.52	0.52
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.63	0.06%	0.06%	0.06%	-0.37%	-0.42	1.48	1.49
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	0.13%	0.13%	0.13%	-0.46%	-0.42	2.07	2.08
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.69	0.08%	0.08%	0.08%	-0.56%	-0.38	2.37	2.38
IE0034074488	3407448	4.5 Treas Bnd 2020	118.97	0.23%	0.23%	0.23%	-0.52%	-0.31	2.79	2.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.10	0.28%	0.28%	0.28%	-0.68%	-0.29	3.27	3.28
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.34	0.48%	0.48%	0.48%	-1.14%	-0.07	4.85	4.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.41	0.57%	0.57%	0.57%	-3.51%	0.14	5.46	5.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.64	0.55%	0.55%	0.55%	-3.04%	0.40	6.35	6.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	137.09	0.61%	0.61%	0.61%	-4.24%	0.63	6.84	6.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.96	0.85%	0.85%	0.85%	-1.02%	0.88	8.66	8.59
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	1.01%	1.01%	1.01%	-1.67%	1.32	11.29	11.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.34	1.39%	1.39%	1.39%		1.76	17.10	16.80
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	100.42	1.36%	1.36%	1.36%	-8.13%	1.99	21.57	21.15