

# Irish Stock Exchange Weekly Bond Index Report

Friday 10 February, 2017

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## Bond Indices Performance

Index	Close Value 10-Feb-2017	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 3-Feb-2017	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	116.02	0.18%	0.29%	-2.35%	-2.35%	16.02%	6.08	6.02	1.01
All Bond Index (Return)	198.89	0.24%	0.37%	-1.89%	-1.89%	98.89%	6.08	6.02	1.01
Under 3 Bond Index (Clean)	88.85	-0.14%	-0.13%	-0.84%	-0.84%	-11.15%	1.81	1.82	-0.42
Under 3 Bond Index (Return)	143.25	-0.05%	0.00%	-0.32%	-0.32%	43.25%	1.81	1.82	-0.42
Under 5 Bond Index (Clean)	102.02	-0.10%	-0.10%	-1.01%	-1.01%	2.02%	2.36	2.37	-0.32
Under 5 Bond Index (Return)	168.57	-0.02%	0.02%	-0.50%	-0.50%	68.57%	2.36	2.37	-0.32
Under 10 Bond Index (Clean)	112.50	0.08%	0.15%	-1.56%	-1.56%	12.50%	4.26	4.24	0.40
Under 10 Bond Index (Return)	188.40	0.14%	0.25%	-1.13%	-1.13%	88.40%	4.26	4.24	0.40
5 Plus Bond Index (Clean)	127.97	0.43%	0.63%	-3.53%	-3.53%	27.97%	9.20	9.09	1.30
5 Plus Bond Index (Return)	221.64	0.47%	0.68%	-3.09%	-3.09%	121.64%	9.20	9.09	1.30
10 Plus Bond Index (Clean)	132.31	0.72%	0.97%	-6.76%	-6.76%	32.31%	15.51	15.22	1.89
10 Plus Bond Index (Return)	239.27	0.75%	1.01%	-6.14%	-6.14%	139.27%	15.51	15.22	1.89

## 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	104.10	1.73	115	105.83	0.00	6,227	6,482	6590
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.37	1.42	115	109.79	0.00	8,973	9,724	9852
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.40	2.86	237	114.26	0.00	7,683	8,559	8779
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.82	1.86	115	118.68	0.00	6,515	7,611	7732
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.13	3.67	298	118.80	0.00	11,269	12,973	13387
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.26	1.58	115	120.84	0.00	8,082	9,639	9766
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.73	332	104.26	0.00	6,328	6,551	6598
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.30	3.49	327	124.79	0.00	5,585	6,775	6970
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.15	3.07	329	122.22	0.00	8,031	9,569	9815
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.44	4.94	334	140.38	0.00	11,390	15,427	15990
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.35	0.74	271	100.09	0.00	7,440	7,392	7447
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.05	1.78	271	111.83	0.00	8,882	9,774	9933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.05	0.14	30	96.19	0.00	4,000	3,842	3848
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.75	1.96	358	98.71	0.00	6,139	5,939	6060



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Feb-2017	Week to Date 3-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	104.10	-0.17%	-0.23%	-0.71%	-0.71%	-0.55	0.67	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.37	-0.16%	-0.17%	-0.71%	-0.71%	-0.47	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.40	-0.14%	-0.05%	-0.82%	-0.82%	-0.44	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.82	-0.10%	-0.06%	-1.15%	-1.15%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	115.13	-0.02%	-0.02%	-1.12%	-1.12%	-0.24	2.95	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.26	-0.08%	-0.11%	-1.38%	-1.38%	-0.22	3.43	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	-0.02%	0.13%	-1.30%	-1.30%	0.10	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.30	0.05%	0.20%	-2.03%	-2.03%	0.36	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.15	0.33%	0.44%	-2.13%	-2.13%	0.63	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.44	0.39%	0.60%	-2.45%	-2.45%	0.84	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.35	0.59%	0.80%	-2.96%	-2.96%	1.07	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.05	0.52%	0.53%	-4.68%	-4.68%	1.55	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.05	0.84%	1.41%			1.94	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.75	0.96%	1.42%	-10.06%	-10.06%	2.16	21.16	20.71

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Feb-2017	Week to Date 3-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.83	-0.06%	-0.09%	-0.10%	-0.10%	-0.55	0.67	0.68
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.79	-0.08%	-0.05%	-0.23%	-0.23%	-0.47	1.63	1.64
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.26	-0.06%	0.05%	-0.36%	-0.36%	-0.44	2.22	2.23
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.68	0.00%	0.08%	-0.57%	-0.57%	-0.35	2.52	2.53
IE0034074488	3407448	4.5 Treas Bnd 2020	118.80	0.05%	0.08%	-0.66%	-0.66%	-0.24	2.95	2.95
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.84	0.00%	0.00%	-0.90%	-0.90%	-0.22	3.43	3.43
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.26	0.00%	0.15%	-1.21%	-1.21%	0.10	4.97	4.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.79	0.11%	0.28%	-1.63%	-1.63%	0.36	5.44	5.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.22	0.37%	0.51%	-1.76%	-1.76%	0.63	6.32	6.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.38	0.45%	0.68%	-1.94%	-1.94%	0.84	6.72	6.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.09	0.60%	0.82%	-2.83%	-2.83%	1.07	8.81	8.72
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.83	0.55%	0.58%	-4.38%	-4.38%	1.55	11.42	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.19	0.87%	1.45%			1.94	17.20	16.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.71	0.99%	1.45%	-9.69%	-9.69%	2.16	21.16	20.71