

Irish Stock Exchange Weekly Bond Index Report

Friday 17 February, 2017

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Bond Indices Performance

Index	Close Value 17-Feb-2017	Week to Date 10-Feb-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.03	0.00%	0.29%	-2.35%	-2.35%	16.03%	6.08	6.02	1.01
All Bond Index (Return)	199.02	0.07%	0.44%	-1.82%	-1.82%	99.02%	6.08	6.02	1.01
Under 3 Bond Index (Clean)	88.74	-0.11%	-0.24%	-0.96%	-0.96%	-11.26%	1.79	1.80	-0.41
Under 3 Bond Index (Return)	143.21	-0.03%	-0.03%	-0.35%	-0.35%	43.21%	1.79	1.80	-0.41
Under 5 Bond Index (Clean)	101.96	-0.06%	-0.16%	-1.07%	-1.07%	1.96%	2.34	2.35	-0.33
Under 5 Bond Index (Return)	168.61	0.02%	0.04%	-0.48%	-0.48%	68.61%	2.34	2.35	-0.33
Under 10 Bond Index (Clean)	112.51	0.02%	0.17%	-1.55%	-1.55%	12.51%	4.24	4.23	0.38
Under 10 Bond Index (Return)	188.55	0.08%	0.33%	-1.05%	-1.05%	88.55%	4.24	4.23	0.38
5 Plus Bond Index (Clean)	128.05	0.06%	0.69%	-3.48%	-3.48%	28.05%	9.22	9.10	1.29
5 Plus Bond Index (Return)	221.87	0.11%	0.79%	-2.99%	-2.99%	121.87%	9.22	9.10	1.29
10 Plus Bond Index (Clean)	132.24	-0.05%	0.92%	-6.81%	-6.81%	32.24%	15.62	15.33	1.89
10 Plus Bond Index (Return)	239.24	-0.01%	1.00%	-6.15%	-6.15%	139.24%	15.62	15.33	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	Clean	Dirty
											O/S(m)	Price	Price
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	103.95	1.84	122	105.78	0.00	6,227	6,473	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.25	1.50	122	109.75	0.00	8,973	9,713	9848
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.24	2.94	244	114.18	0.00	7,668	8,530	8755
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.76	1.97	122	118.73	0.00	6,465	7,548	7676
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.08	3.76	305	118.84	0.00	11,269	12,968	13391
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.37	1.67	122	121.04	0.00	8,082	9,647	9782
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.64	0.74	339	104.38	0.00	6,328	6,558	6605
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.43	3.57	334	124.99	0.00	5,585	6,782	6981
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.30	3.13	336	122.43	0.00	8,031	9,581	9833
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.48	5.05	341	140.52	0.00	11,390	15,431	16006
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.61	0.76	278	100.37	0.00	7,505	7,476	7533
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	110.01	1.83	278	111.84	0.00	8,882	9,771	9933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	96.06	0.17	37	96.23	0.00	4,000	3,842	3849
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	96.64	2.00	365	98.64	0.00	6,139	5,933	6055

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Feb-2017	Week to Date 10-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.95	-0.15%	-0.38%	-0.85%	-0.85%	-0.50	0.65	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.25	-0.11%	-0.28%	-0.82%	-0.82%	-0.45	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	-0.15%	-0.20%	-0.97%	-0.97%	-0.41	2.21	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.76	-0.05%	-0.11%	-1.20%	-1.20%	-0.37	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	115.08	-0.04%	-0.07%	-1.17%	-1.17%	-0.26	2.93	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.37	0.09%	-0.02%	-1.29%	-1.29%	-0.27	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	0.10%	0.22%	-1.21%	-1.21%	0.08	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.43	0.10%	0.31%	-1.93%	-1.93%	0.33	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.30	0.13%	0.57%	-2.00%	-2.00%	0.60	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.48	0.03%	0.62%	-2.42%	-2.42%	0.83	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.61	0.26%	1.06%	-2.71%	-2.71%	1.05	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	110.01	-0.04%	0.49%	-4.71%	-4.71%	1.56	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.06	0.01%	1.42%			1.94	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	96.64	-0.11%	1.31%	-10.16%	-10.16%	2.16	21.57	21.11

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 17-Feb-2017	Week to Date 10-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.78	-0.04%	-0.13%	-0.15%	-0.15%	-0.50	0.65	0.66
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.75	-0.03%	-0.09%	-0.26%	-0.26%	-0.45	1.61	1.62
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.18	-0.07%	-0.02%	-0.44%	-0.44%	-0.41	2.21	2.21
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.73	0.04%	0.12%	-0.53%	-0.53%	-0.37	2.51	2.52
IE0034074488	3407448	4.5 Treas Bnd 2020	118.84	0.03%	0.11%	-0.63%	-0.63%	-0.26	2.93	2.93
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.04	0.17%	0.17%	-0.73%	-0.73%	-0.27	3.41	3.42
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.38	0.11%	0.26%	-1.10%	-1.10%	0.08	4.95	4.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.99	0.16%	0.44%	-1.47%	-1.47%	0.33	5.42	5.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.43	0.18%	0.69%	-1.59%	-1.59%	0.60	6.30	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.52	0.10%	0.78%	-1.84%	-1.84%	0.83	6.70	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.37	0.28%	1.10%	-2.56%	-2.56%	1.05	8.79	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.84	0.00%	0.58%	-4.38%	-4.38%	1.56	11.40	11.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	96.23	0.04%	1.50%			1.94	17.18	16.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.64	-0.07%	1.38%	-9.75%	-9.75%	2.16	21.57	21.11