

Irish Stock Exchange Weekly Bond Index Report

Friday 24 February, 2017

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Bond Indices Performance

Index	Close Value 24-Feb-2017	Week to Date 17-Feb-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.95	0.80%	1.09%	-1.57%	-1.57%	16.95%	6.10	6.05	0.88
All Bond Index (Return)	200.70	0.84%	1.29%	-0.99%	-0.99%	100.70%	6.10	6.05	0.88
Under 3 Bond Index (Clean)	88.73	-0.02%	-0.26%	-0.97%	-0.97%	-11.27%	1.77	1.78	-0.46
Under 3 Bond Index (Return)	143.31	0.07%	0.04%	-0.28%	-0.28%	43.31%	1.77	1.78	-0.46
Under 5 Bond Index (Clean)	102.06	0.10%	-0.06%	-0.97%	-0.97%	2.06%	2.33	2.33	-0.41
Under 5 Bond Index (Return)	168.91	0.18%	0.22%	-0.30%	-0.30%	68.91%	2.33	2.33	-0.41
Under 10 Bond Index (Clean)	113.05	0.47%	0.64%	-1.08%	-1.08%	13.05%	4.24	4.23	0.26
Under 10 Bond Index (Return)	189.55	0.53%	0.86%	-0.53%	-0.53%	89.55%	4.24	4.23	0.26
5 Plus Bond Index (Clean)	129.81	1.38%	2.08%	-2.15%	-2.15%	29.81%	9.23	9.13	1.15
5 Plus Bond Index (Return)	224.97	1.40%	2.20%	-1.63%	-1.63%	124.97%	9.23	9.13	1.15
10 Plus Bond Index (Clean)	135.49	2.46%	3.40%	-4.52%	-4.52%	35.49%	15.65	15.38	1.74
10 Plus Bond Index (Return)	245.16	2.47%	3.50%	-3.83%	-3.83%	145.16%	15.65	15.38	1.74

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	103.86	1.94	129	105.80	0.00	6,227	6,467	6588
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.21	1.59	129	109.80	0.00	8,948	9,682	9825
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.24	3.03	251	114.27	0.00	7,582	8,434	8664
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.81	2.09	129	118.90	0.00	6,465	7,552	7687
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.36	3.85	312	119.20	0.00	11,269	12,999	13433
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.72	1.77	129	121.49	0.00	8,082	9,676	9819
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.33	0.76	346	105.09	0.00	6,328	6,602	6650
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	122.40	3.64	341	126.05	0.00	5,660	6,928	7134
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.46	3.20	343	123.65	0.00	8,031	9,674	9931
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.79	5.15	348	141.94	0.00	11,390	15,581	16167
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.69	0.78	285	101.47	0.00	7,505	7,557	7615
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.15	1.87	285	114.03	0.00	8,882	9,961	10127
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	98.73	0.21	44	98.94	0.00	4,000	3,949	3958
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	99.62	0.03	6	99.65	0.00	6,139	6,115	6117

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Feb-2017	Week to Date 17-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.86	-0.09%	-0.47%	-0.94%	-0.94%	-0.53	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.21	-0.04%	-0.32%	-0.86%	-0.86%	-0.48	1.60	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.24	0.01%	-0.20%	-0.96%	-0.96%	-0.45	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.81	0.05%	-0.07%	-1.15%	-1.15%	-0.43	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	115.36	0.24%	0.18%	-0.93%	-0.93%	-0.36	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.72	0.30%	0.27%	-1.00%	-1.00%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.33	0.66%	0.89%	-0.55%	-0.55%	-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	122.40	0.80%	1.11%	-1.14%	-1.14%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.46	0.97%	1.54%	-1.05%	-1.05%	0.45	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.79	0.97%	1.60%	-1.48%	-1.48%	0.68	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.69	1.09%	2.16%	-1.65%	-1.65%	0.92	8.78	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.15	1.95%	2.45%	-2.85%	-2.85%	1.39	11.40	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.73	2.78%	4.24%			1.78	17.21	16.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.62	3.08%	4.43%	-7.39%	-7.39%	2.02	21.67	21.24

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 24-Feb-2017	Week to Date 17-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.80	0.02%	-0.12%	-0.13%	-0.13%	-0.53	0.63	0.64
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.80	0.04%	-0.05%	-0.23%	-0.23%	-0.48	1.60	1.60
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.27	0.08%	0.06%	-0.36%	-0.36%	-0.45	2.19	2.20
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.90	0.14%	0.26%	-0.38%	-0.38%	-0.43	2.49	2.50
IE0034074488	3407448	4.5 Treas Bnd 2020	119.20	0.31%	0.42%	-0.33%	-0.33%	-0.36	2.91	2.92
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.49	0.37%	0.54%	-0.36%	-0.36%	-0.38	3.39	3.40
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	105.09	0.67%	0.93%	-0.43%	-0.43%	-0.06	4.93	4.93
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	126.05	0.84%	1.29%	-0.64%	-0.64%	0.18	5.41	5.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.65	1.00%	1.69%	-0.61%	-0.61%	0.45	6.29	6.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.94	1.01%	1.80%	-0.86%	-0.86%	0.68	6.69	6.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.47	1.10%	2.21%	-1.49%	-1.49%	0.92	8.78	8.70
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.03	1.96%	2.55%	-2.50%	-2.50%	1.39	11.40	11.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	98.94	2.81%	4.35%			1.78	17.21	16.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.65	1.02%	2.42%	-8.83%	-8.83%	2.02	21.67	21.24