

Irish Stock Exchange Weekly Bond Index Report

Friday 10 March, 2017

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Bond Indices Performance

Index	Close Value 10-Mar-2017	Week to Date 3-Mar-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	115.47	-0.76%	-1.50%	-2.82%	-2.82%	15.47%	6.09	6.02	1.07
All Bond Index (Return)	198.45	-0.68%	-1.38%	-2.10%	-2.10%	98.45%	6.09	6.02	1.07
Under 3 Bond Index (Clean)	88.46	-0.12%	-0.28%	-1.27%	-1.27%	-11.54%	1.73	1.74	-0.40
Under 3 Bond Index (Return)	143.14	-0.03%	-0.15%	-0.40%	-0.40%	43.14%	1.73	1.74	-0.40
Under 5 Bond Index (Clean)	101.61	-0.25%	-0.45%	-1.41%	-1.41%	1.61%	2.28	2.29	-0.30
Under 5 Bond Index (Return)	168.44	-0.16%	-0.32%	-0.58%	-0.58%	68.44%	2.28	2.29	-0.30
Under 10 Bond Index (Clean)	112.11	-0.46%	-0.94%	-1.90%	-1.90%	12.11%	4.27	4.25	0.44
Under 10 Bond Index (Return)	188.26	-0.38%	-0.82%	-1.20%	-1.20%	88.26%	4.27	4.25	0.44
5 Plus Bond Index (Clean)	127.28	-1.18%	-2.37%	-4.05%	-4.05%	27.28%	9.23	9.10	1.35
5 Plus Bond Index (Return)	220.88	-1.11%	-2.25%	-3.42%	-3.42%	120.88%	9.23	9.10	1.35
10 Plus Bond Index (Clean)	130.78	-2.27%	-4.31%	-7.84%	-7.84%	30.78%	15.58	15.28	1.97
10 Plus Bond Index (Return)	236.90	-2.21%	-4.22%	-7.07%	-7.07%	136.90%	15.58	15.28	1.97

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	103.66	2.16	143	105.81	0.00	6,227	6,455	6589
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.92	1.76	143	109.68	0.00	8,948	9,656	9814
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.97	3.20	265	114.16	0.00	7,582	8,414	8656
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.25	2.31	143	118.56	0.00	6,465	7,516	7665
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.72	4.02	326	118.74	0.00	11,269	12,927	13380
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.77	1.96	143	120.73	0.00	8,082	9,599	9757
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.52	0.79	360	104.31	0.00	6,328	6,551	6601
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.17	3.79	355	124.96	0.00	5,660	6,858	7073
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.97	3.33	357	122.30	0.00	8,031	9,555	9822
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	134.85	5.36	362	140.21	0.00	11,390	15,360	15970
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	98.90	0.82	299	99.72	0.00	8,355	8,263	8331
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	109.49	1.97	299	111.45	0.00	8,882	9,724	9899
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	94.86	0.27	58	95.13	0.00	4,000	3,794	3805
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	94.67	0.11	20	94.78	0.00	6,539	6,190	6198

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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-Mar-2017	Week to Date 3-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.66	-0.07%	-0.16%	-1.13%	-1.13%	-0.59	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.92	-0.10%	-0.25%	-1.13%	-1.13%	-0.43	1.56	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.97	-0.06%	-0.22%	-1.21%	-1.21%	-0.41	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.25	-0.26%	-0.47%	-1.63%	-1.63%	-0.32	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	114.72	-0.36%	-0.59%	-1.47%	-1.47%	-0.23	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.77	-0.53%	-0.82%	-1.79%	-1.79%	-0.19	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.52	-0.37%	-0.85%	-1.32%	-1.32%	0.09	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.17	-0.53%	-1.12%	-2.14%	-2.14%	0.34	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.97	-0.67%	-1.45%	-2.27%	-2.27%	0.63	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	-0.80%	-1.69%	-2.87%	-2.87%	0.87	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	98.90	-1.02%	-2.21%	-3.40%	-3.40%	1.13	8.73	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	109.49	-1.62%	-3.08%	-5.17%	-5.17%	1.60	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	94.86	-2.39%	-4.78%			2.01	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.67	-3.24%	-6.00%	-11.99%	-11.99%	2.26	21.43	20.96

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 10-Mar-2017	Week to Date 3-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.81	0.03%	-0.01%	-0.12%	-0.12%	-0.59	0.60	0.60
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.68	-0.02%	-0.14%	-0.33%	-0.33%	-0.43	1.56	1.56
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.16	0.02%	-0.10%	-0.45%	-0.45%	-0.41	2.15	2.16
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.56	-0.16%	-0.32%	-0.67%	-0.67%	-0.32	2.45	2.46
IE0034074488	3407448	4.5 Treas Bnd 2020	118.74	-0.28%	-0.47%	-0.71%	-0.71%	-0.23	2.87	2.88
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.73	-0.44%	-0.70%	-0.99%	-0.99%	-0.19	3.35	3.36
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.31	-0.36%	-0.82%	-1.17%	-1.17%	0.09	4.89	4.88
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	124.96	-0.45%	-1.00%	-1.50%	-1.50%	0.34	5.37	5.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.30	-0.60%	-1.34%	-1.70%	-1.70%	0.63	6.24	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	140.21	-0.70%	-1.52%	-2.06%	-2.06%	0.87	6.91	6.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.72	-0.99%	-2.16%	-3.20%	-3.20%	1.13	8.73	8.64
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.45	-1.55%	-2.97%	-4.71%	-4.71%	1.60	11.33	11.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	95.13	-2.35%	-4.73%			2.01	17.09	16.76
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	94.78	-3.20%	-5.94%	-13.28%	-13.28%	2.26	21.43	20.96