

Irish Stock Exchange Weekly Bond Index Report

Friday 31 March, 2017

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Bond Indices Performance

Index	Close Value 31-Mar-2017	Week to Date 24-Mar-2017	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	116.20	0.37%	-0.87%	-2.20%	-2.20%	16.20%	6.13	6.07	0.96
All Bond Index (Return)	200.08	0.42%	-0.57%	-1.30%	-1.30%	100.08%	6.13	6.07	0.96
Under 3 Bond Index (Clean)	88.16	-0.09%	-0.61%	-1.60%	-1.60%	-11.84%	1.67	1.68	-0.37
Under 3 Bond Index (Return)	143.03	0.00%	-0.22%	-0.47%	-0.47%	43.03%	1.67	1.68	-0.37
Under 5 Bond Index (Clean)	101.37	0.01%	-0.67%	-1.64%	-1.64%	1.37%	2.51	2.51	-0.22
Under 5 Bond Index (Return)	168.43	0.08%	-0.33%	-0.59%	-0.59%	68.43%	2.51	2.51	-0.22
Under 10 Bond Index (Clean)	112.31	0.22%	-0.76%	-1.72%	-1.72%	12.31%	4.23	4.21	0.35
Under 10 Bond Index (Return)	188.99	0.29%	-0.44%	-0.82%	-0.82%	88.99%	4.23	4.21	0.35
5 Plus Bond Index (Clean)	129.18	0.73%	-0.91%	-2.62%	-2.62%	29.18%	9.83	9.71	1.27
5 Plus Bond Index (Return)	224.51	0.77%	-0.65%	-1.84%	-1.84%	124.51%	9.83	9.71	1.27
10 Plus Bond Index (Clean)	134.65	1.08%	-1.48%	-5.11%	-5.11%	34.65%	15.64	15.37	1.78
10 Plus Bond Index (Return)	244.12	1.10%	-1.30%	-4.24%	-4.24%	144.12%	15.64	15.37	1.78

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	103.26	2.47	164	105.73	0.00	6,227	6,430	6584
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	107.55	2.02	164	109.57	0.00	8,948	9,623	9804
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	110.54	3.45	286	113.99	0.00	7,578	8,376	8638
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	115.95	2.65	164	118.60	0.00	6,461	7,491	7663
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	114.42	4.28	347	118.70	0.00	11,266	12,890	13372
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	118.51	2.25	164	120.76	0.00	8,078	9,573	9754
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.81	0.04	16	103.84	0.00	6,328	6,569	6571
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.59	0.12	11	121.71	0.00	5,676	6,901	6908
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.86	0.12	13	119.98	0.00	8,031	9,626	9635
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.99	0.27	18	136.26	0.00	11,390	15,490	15520
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	100.22	0.88	320	101.10	0.00	8,355	8,373	8447
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.75	2.10	320	113.85	0.00	8,882	9,925	10112
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.61	0.37	79	97.98	0.00	4,000	3,904	3919
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	98.84	0.23	41	99.07	0.00	6,539	6,463	6478

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-Mar-2017	Week to Date 24-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.26	-0.13%	-0.54%	-1.51%	-1.51%	-0.51	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.55	-0.14%	-0.59%	-1.46%	-1.46%	-0.38	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	110.54	-0.06%	-0.60%	-1.59%	-1.59%	-0.35	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	115.95	-0.02%	-0.73%	-1.89%	-1.89%	-0.34	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	114.42	0.02%	-0.85%	-1.73%	-1.73%	-0.22	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	118.51	0.07%	-1.04%	-2.00%	-2.00%	-0.20	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	0.37%	-0.58%	-1.05%	-1.05%	0.03	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.59	0.36%	-0.77%	-1.80%	-1.80%	0.25	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.86	0.52%	-0.72%	-1.54%	-1.54%	0.49	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.99	0.55%	-0.86%	-2.05%	-2.05%	0.72	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.22	0.74%	-0.90%	-2.11%	-2.11%	0.98	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.75	0.96%	-1.08%	-3.21%	-3.21%	1.41	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.61	0.86%	-2.02%			1.84	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	98.84	1.38%	-1.86%	-8.11%	-8.11%	2.06	21.54	21.11

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-Mar-2017	Week to Date 24-Mar-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.73	-0.03%	-0.09%	-0.20%	-0.20%	-0.51	0.54	0.54
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.57	-0.06%	-0.24%	-0.43%	-0.43%	-0.38	1.50	1.50
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	113.99	0.01%	-0.26%	-0.60%	-0.60%	-0.35	2.09	2.10
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.60	0.08%	-0.29%	-0.63%	-0.63%	-0.34	2.39	2.40
IE0034074488	3407448	4.5 Treas Bnd 2020	118.70	0.09%	-0.51%	-0.75%	-0.75%	-0.22	2.81	2.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	120.76	0.15%	-0.67%	-0.96%	-0.96%	-0.20	3.29	3.30
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	0.38%	-1.27%	-1.61%	-1.61%	0.03	4.87	4.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.71	0.43%	-3.57%	-4.06%	-4.06%	0.25	5.48	5.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.98	0.58%	-3.21%	-3.56%	-3.56%	0.49	6.37	6.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.26	0.62%	-4.30%	-4.82%	-4.82%	0.72	6.85	6.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.10	0.75%	-0.81%	-1.86%	-1.86%	0.98	8.68	8.60
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.85	0.99%	-0.88%	-2.66%	-2.66%	1.41	11.30	11.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.98	0.89%	-1.87%			1.84	17.09	16.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	99.07	1.42%	-1.69%	-9.36%	-9.36%	2.06	21.54	21.11