

Irish Stock Exchange Weekly Bond Index Report

Friday 3 March, 2017

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Bond Indices Performance

Index	Close Value 3-Mar-2017	Week to Date 24-Feb-2017	Performance				Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD					
All Bond Index (Clean)	116.35	-0.52%	-0.75%	-2.08%	-2.08%	16.35%	6.06	6.00	0.95	
All Bond Index (Return)	199.81	-0.44%	-0.71%	-1.43%	-1.43%	99.81%	6.06	6.00	0.95	
Under 3 Bond Index (Clean)	88.57	-0.18%	-0.15%	-1.15%	-1.15%	-11.43%	1.75	1.75	-0.41	
Under 3 Bond Index (Return)	143.18	-0.09%	-0.11%	-0.36%	-0.36%	43.18%	1.75	1.75	-0.41	
Under 5 Bond Index (Clean)	101.86	-0.20%	-0.20%	-1.16%	-1.16%	1.86%	2.31	2.31	-0.36	
Under 5 Bond Index (Return)	168.72	-0.11%	-0.16%	-0.41%	-0.41%	68.72%	2.31	2.31	-0.36	
Under 10 Bond Index (Clean)	112.63	-0.37%	-0.48%	-1.45%	-1.45%	12.63%	4.22	4.20	0.33	
Under 10 Bond Index (Return)	188.99	-0.30%	-0.44%	-0.82%	-0.82%	88.99%	4.22	4.20	0.33	
5 Plus Bond Index (Clean)	128.80	-0.78%	-1.20%	-2.91%	-2.91%	28.80%	9.18	9.07	1.22	
5 Plus Bond Index (Return)	223.36	-0.72%	-1.16%	-2.34%	-2.34%	123.36%	9.18	9.07	1.22	
10 Plus Bond Index (Clean)	133.81	-1.24%	-2.09%	-5.70%	-5.70%	33.81%	15.58	15.30	1.81	
10 Plus Bond Index (Return)	242.24	-1.19%	-2.06%	-4.98%	-4.98%	142.24%	15.58	15.30	1.81	

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	103.73	2.05	136	105.78	0.00	6,227	6,460	6587
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	108.03	1.68	136	109.70	0.00	8,948	9,666	9816
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	111.03	3.11	258	114.14	0.00	7,582	8,419	8654
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	116.55	2.20	136	118.75	0.00	6,465	7,535	7677
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	115.13	3.93	319	119.07	0.00	11,269	12,974	13417
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	119.40	1.86	136	121.26	0.00	8,082	9,650	9800
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.91	0.77	353	104.68	0.00	6,328	6,575	6624
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.81	3.72	348	125.53	0.00	5,660	6,895	7105
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	119.78	3.26	350	123.04	0.00	8,031	9,620	9881
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	135.95	5.25	355	141.20	0.00	11,390	15,485	16083
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	99.92	0.80	292	100.72	0.00	7,505	7,499	7559
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.29	1.92	292	113.21	0.00	8,882	9,884	10054
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	97.18	0.24	51	97.42	0.00	4,000	3,887	3897
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	97.84	0.07	13	97.91	0.00	6,139	6,006	6011

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Mar-2017	Week to Date 24-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	103.73	-0.12%	-0.09%	-1.06%	-1.06%	-0.52	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	108.03	-0.17%	-0.15%	-1.03%	-1.03%	-0.44	1.58	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	111.03	-0.19%	-0.16%	-1.15%	-1.15%	-0.40	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	116.55	-0.22%	-0.21%	-1.37%	-1.37%	-0.38	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	115.13	-0.19%	-0.23%	-1.12%	-1.12%	-0.33	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	119.40	-0.27%	-0.29%	-1.27%	-1.27%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	-0.40%	-0.48%	-0.95%	-0.95%	0.02	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.81	-0.48%	-0.59%	-1.62%	-1.62%	0.25	5.39	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	-0.56%	-0.78%	-1.61%	-1.61%	0.53	6.27	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.95	-0.62%	-0.89%	-2.09%	-2.09%	0.76	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	99.92	-0.77%	-1.20%	-2.41%	-2.41%	1.01	8.76	8.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.29	-0.77%	-1.49%	-3.61%	-3.61%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.18	-1.58%	-2.45%			1.87	17.16	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.84	-1.78%	-2.85%	-9.04%	-9.04%	2.10	21.58	21.13

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 03-Mar-2017	Week to Date 24-Feb-2017	MTD	QTD	YTD			
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	105.78	-0.02%	-0.04%	-0.15%	-0.15%	-0.52	0.62	0.62
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	109.70	-0.08%	-0.12%	-0.31%	-0.31%	-0.44	1.58	1.58
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	114.14	-0.11%	-0.12%	-0.46%	-0.46%	-0.40	2.17	2.18
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	118.75	-0.12%	-0.16%	-0.51%	-0.51%	-0.38	2.47	2.48
IE0034074488	3407448	4.5 Treas Bnd 2020	119.07	-0.11%	-0.20%	-0.44%	-0.44%	-0.33	2.89	2.90
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.26	-0.19%	-0.25%	-0.55%	-0.55%	-0.32	3.37	3.38
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.68	-0.38%	-0.47%	-0.81%	-0.81%	0.02	4.91	4.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	125.53	-0.41%	-0.55%	-1.05%	-1.05%	0.25	5.39	5.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	123.04	-0.49%	-0.74%	-1.10%	-1.10%	0.53	6.27	6.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	141.20	-0.52%	-0.83%	-1.37%	-1.37%	0.76	6.66	6.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	100.72	-0.75%	-1.19%	-2.23%	-2.23%	1.01	8.76	8.67
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.21	-0.72%	-1.44%	-3.21%	-3.21%	1.45	11.37	11.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	97.42	-1.54%	-2.43%			1.87	17.16	16.84
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	97.91	-1.74%	-2.83%	-10.42%	-10.42%	2.10	21.58	21.13