

Irish Stock Exchange Daily Bond Index Report

Wednesday 19 April, 2017

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

| Index | Close Value 19-Apr-2017 | Previous Close Value 18-Apr-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.67 | 116.55 | 0.106% | 0.40% | 0.40% | -1.80% | 16.67% | 6.16 | 6.11 | 0.88 |
| All Bond Index (Return) | 201.21 | 200.98 | 0.114% | 0.57% | 0.57% | -0.74% | 101.21% | 6.16 | 6.11 | 0.88 |
| Under 3 Bond Index (Clean) | 88.00 | 88.02 | -0.027% | -0.19% | -0.19% | -1.79% | -12.00% | 1.98 | 1.98 | -0.33 |
| Under 3 Bond Index (Return) | 143.08 | 143.12 | -0.032% | 0.03% | 0.03% | -0.44% | 43.08% | 1.98 | 1.98 | -0.33 |
| Under 5 Bond Index (Clean) | 101.24 | 101.28 | -0.045% | -0.13% | -0.13% | -1.77% | 1.24% | 2.48 | 2.49 | -0.24 |
| Under 5 Bond Index (Return) | 168.55 | 168.61 | -0.034% | 0.07% | 0.07% | -0.52% | 68.55% | 2.48 | 2.49 | -0.24 |
| Under 10 Bond Index (Clean) | 112.42 | 112.39 | 0.026% | 0.09% | 0.09% | -1.63% | 12.42% | 4.25 | 4.24 | 0.31 |
| Under 10 Bond Index (Return) | 189.51 | 189.44 | 0.035% | 0.27% | 0.27% | -0.55% | 89.51% | 4.25 | 4.24 | 0.31 |
| 5 Plus Bond Index (Clean) | 130.39 | 130.06 | 0.254% | 0.94% | 0.94% | -1.71% | 30.39% | 9.77 | 9.66 | 1.16 |
| 5 Plus Bond Index (Return) | 226.90 | 226.32 | 0.260% | 1.07% | 1.07% | -0.79% | 126.90% | 9.77 | 9.66 | 1.16 |
| 10 Plus Bond Index (Clean) | 137.30 | 136.61 | 0.508% | 1.97% | 1.97% | -3.24% | 37.30% | 15.67 | 15.42 | 1.66 |
| 10 Plus Bond Index (Return) | 249.15 | 247.89 | 0.508% | 2.06% | 2.06% | -2.27% | 149.15% | 15.67 | 15.42 | 1.66 |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal Amt O/S(m) | O/S Amt | |
|--------------|---------|---------------------|------------------|------------------|---------------------|----------------|------------|-----------------|----------------|------|-----------------------|-------------|-------------|
| | | | | | | | | | | | | Clean Price | Dirty Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 103.01 | 2.76 | 183 | 105.77 | 0.00 | 6,227 | 6,415 | 6586 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 107.37 | 2.26 | 183 | 109.63 | 0.00 | 8,948 | 9,608 | 9810 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 110.39 | 3.68 | 305 | 114.07 | 0.00 | 7,578 | 8,365 | 8644 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.70 | 2.96 | 183 | 118.65 | 0.00 | 6,461 | 7,475 | 7666 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 114.27 | 0.01 | 1 | 114.28 | 0.00 | 11,266 | 12,874 | 12875 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.36 | 2.51 | 183 | 120.87 | 0.00 | 8,078 | 9,561 | 9763 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.91 | 0.08 | 35 | 103.98 | 0.00 | 6,328 | 6,575 | 6580 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.90 | 0.32 | 30 | 122.22 | 0.00 | 6,308 | 7,690 | 7710 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.18 | 0.30 | 32 | 120.48 | 0.00 | 8,031 | 9,652 | 9676 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.50 | 0.55 | 37 | 137.05 | 0.00 | 11,390 | 15,548 | 15610 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.05 | 0.93 | 339 | 101.98 | 0.00 | 9,160 | 9,256 | 9341 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 113.27 | 2.23 | 339 | 115.50 | 0.00 | 8,882 | 10,060 | 10258 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 99.72 | 0.46 | 98 | 100.18 | 0.00 | 4,000 | 3,989 | 4007 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 101.60 | 0.33 | 60 | 101.93 | 0.00 | 6,539 | 6,644 | 6665 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 19-Apr-2017 | Previous Index Price 18-Apr-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 103.01 | 103.01 | 0.002% | -0.245% | -0.245% | -1.746% | -0.57 | 0.49 | 0.50 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.37 | 107.40 | -0.025% | -0.164% | -0.164% | -1.625% | -0.41 | 1.45 | 1.46 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 110.39 | 110.45 | -0.049% | -0.138% | -0.138% | -1.722% | -0.38 | 2.04 | 2.05 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.70 | 115.73 | -0.030% | -0.217% | -0.217% | -2.099% | -0.36 | 2.34 | 2.35 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.27 | 114.37 | -0.089% | -0.128% | -0.128% | -1.859% | -0.25 | 2.87 | 2.88 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.36 | 118.45 | -0.075% | -0.124% | -0.124% | -2.124% | -0.23 | 3.24 | 3.25 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.91 | 103.92 | -0.010% | 0.096% | 0.096% | -0.953% | 0.00 | 4.82 | 4.82 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.90 | 121.79 | 0.088% | 0.252% | 0.252% | -1.549% | 0.17 | 5.44 | 5.43 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.18 | 120.06 | 0.106% | 0.272% | 0.272% | -1.277% | 0.43 | 6.32 | 6.29 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.50 | 136.28 | 0.157% | 0.374% | 0.374% | -1.689% | 0.64 | 6.81 | 6.77 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.05 | 100.90 | 0.146% | 0.828% | 0.828% | -1.303% | 0.88 | 8.64 | 8.56 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 113.27 | 112.92 | 0.308% | 1.365% | 1.365% | -1.888% | 1.29 | 11.27 | 11.13 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 99.72 | 99.16 | 0.571% | 2.165% | 2.165% | -1.888% | 1.72 | 17.08 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 101.60 | 100.82 | 0.775% | 2.793% | 2.793% | -5.545% | 1.93 | 21.60 | 21.19 |

| Return Price Performance | | | Index Price 19-Apr-2017 | Previous Index Price 18-Apr-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.77 | 105.75 | 0.017% | 0.032% | 0.032% | -0.163% | -0.57 | 0.49 | 0.50 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.63 | 109.64 | -0.014% | 0.053% | 0.053% | -0.380% | -0.41 | 1.45 | 1.46 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.07 | 114.11 | -0.037% | 0.068% | 0.068% | -0.530% | -0.38 | 2.04 | 2.05 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.65 | 118.67 | -0.016% | 0.046% | 0.046% | -0.588% | -0.36 | 2.34 | 2.35 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.28 | 114.37 | -0.079% | -3.717% | -3.717% | -4.438% | -0.25 | 2.87 | 2.88 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 120.87 | 120.94 | -0.062% | 0.094% | 0.094% | -0.870% | -0.23 | 3.24 | 3.25 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.98 | 103.99 | -0.008% | 0.137% | 0.137% | -1.477% | 0.00 | 4.82 | 4.82 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.22 | 122.10 | 0.097% | 0.419% | 0.419% | -3.659% | 0.17 | 5.44 | 5.43 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.48 | 120.35 | 0.113% | 0.419% | 0.419% | -3.158% | 0.43 | 6.32 | 6.29 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.05 | 136.82 | 0.167% | 0.579% | 0.579% | -4.273% | 0.64 | 6.81 | 6.77 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.98 | 101.83 | 0.147% | 0.872% | 0.872% | -1.002% | 0.88 | 8.64 | 8.56 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.50 | 115.14 | 0.308% | 1.449% | 1.449% | -1.246% | 1.29 | 11.27 | 11.13 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 100.18 | 99.61 | 0.572% | 2.246% | 2.246% | -6.740% | 1.72 | 17.08 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 101.93 | 101.15 | 0.778% | 2.892% | 2.892% | -6.740% | 1.93 | 21.60 | 21.19 |