

Irish Stock Exchange Daily Bond Index Report

Tuesday 5 July, 2016

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 05-Jul-2016 | Previous Close Value 04-Jul-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|----------------------------------------|-------------|-------------|-------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 122.17 | 121.97 | 0.163% | 0.61% | 0.61% | 2.94% | 22.17% | 6.30 | 6.27 | 0.38 |
| All Bond Index (Return) | 205.06 | 204.71 | 0.170% | 0.64% | 0.64% | 4.69% | 105.06% | 6.30 | 6.27 | 0.38 |
| Under 3 Bond Index (Clean) | 91.44 | 91.43 | 0.014% | 0.13% | 0.13% | -1.81% | -8.56% | 2.14 | 2.14 | -0.40 |
| Under 3 Bond Index (Return) | 143.57 | 143.53 | 0.026% | 0.18% | 0.18% | 0.45% | 43.57% | 2.14 | 2.14 | -0.40 |
| Under 5 Bond Index (Clean) | 104.96 | 104.91 | 0.046% | 0.21% | 0.21% | -1.00% | 4.96% | 2.89 | 2.90 | -0.33 |
| Under 5 Bond Index (Return) | 169.03 | 168.94 | 0.056% | 0.26% | 0.26% | 1.13% | 69.03% | 2.89 | 2.90 | -0.33 |
| Under 10 Bond Index (Clean) | 116.60 | 116.49 | 0.094% | 0.45% | 0.45% | 0.98% | 16.60% | 4.69 | 4.69 | 0.04 |
| Under 10 Bond Index (Return) | 191.08 | 190.88 | 0.103% | 0.49% | 0.49% | 2.87% | 91.08% | 4.69 | 4.69 | 0.04 |
| 5 Plus Bond Index (Clean) | 137.57 | 137.19 | 0.276% | 0.99% | 0.99% | 7.39% | 37.57% | 9.57 | 9.51 | 0.59 |
| 5 Plus Bond Index (Return) | 234.27 | 233.61 | 0.280% | 1.01% | 1.01% | 8.71% | 134.27% | 9.57 | 9.51 | 0.59 |
| 10 Plus Bond Index (Clean) | 153.00 | 152.10 | 0.596% | 1.59% | 1.59% | 16.12% | 53.00% | 16.41 | 16.25 | 0.99 |
| 10 Plus Bond Index (Return) | 272.16 | 270.54 | 0.598% | 1.61% | 1.61% | 17.10% | 172.16% | 16.41 | 16.25 | 0.99 |

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 | 107.62 | 3.93 | 261 | 111.55 | 0.00 | 6,389 | 6,876 | 7127 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 111.29 | 3.22 | 261 | 114.50 | 0.00 | 9,256 | 10,300 | 10598 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 114.23 | 0.21 | 17 | 114.44 | 0.00 | 7,700 | 8,796 | 8812 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 120.58 | 4.22 | 261 | 124.80 | 0.00 | 6,667 | 8,039 | 8320 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 118.30 | 0.96 | 78 | 119.26 | 0.00 | 11,269 | 13,331 | 13439 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.75 | 3.58 | 261 | 126.32 | 0.00 | 8,252 | 10,129 | 10424 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 105.36 | 0.25 | 112 | 105.61 | 0.00 | 5,714 | 6,020 | 6034 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 125.86 | 1.14 | 107 | 127.00 | 0.00 | 5,480 | 6,896 | 6959 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 124.36 | 1.02 | 109 | 125.38 | 0.00 | 7,982 | 9,926 | 10007 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 142.86 | 1.69 | 114 | 144.55 | 0.00 | 11,480 | 16,401 | 16595 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 105.43 | 0.14 | 51 | 105.57 | 0.00 | 4,750 | 5,008 | 5015 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 121.89 | 0.34 | 51 | 122.22 | 0.00 | 8,068 | 9,663 | 9689 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 119.72 | 0.76 | 138 | 120.47 | 0.00 | 5,585 | 6,685 | 6728 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 05-Jul-2016 | Previous Index Price 04-Jul-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 107.62 | 107.65 | -0.031% | 0.023% | 0.023% | -2.362% | -0.42 | 1.23 | 1.24 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 111.29 | 111.27 | 0.011% | 0.133% | 0.133% | -1.391% | -0.41 | 2.16 | 2.17 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.23 | 114.17 | 0.054% | 0.199% | 0.199% | -0.872% | -0.39 | 2.83 | 2.84 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 120.58 | 120.49 | 0.072% | 0.243% | 0.243% | -1.272% | -0.33 | 3.00 | 3.01 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.30 | 118.19 | 0.095% | 0.275% | 0.275% | -0.295% | -0.31 | 3.55 | 3.56 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.75 | 122.70 | 0.042% | 0.286% | 0.286% | -0.075% | -0.27 | 3.88 | 3.90 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.36 | 105.20 | 0.152% | 0.585% | 0.585% | 3.107% | -0.14 | 5.57 | 5.58 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.86 | 125.49 | 0.292% | 0.778% | 0.778% | 2.890% | 0.04 | 6.06 | 6.06 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 124.36 | 124.22 | 0.110% | 0.741% | 0.741% | 4.396% | 0.21 | 6.94 | 6.93 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 142.86 | 142.67 | 0.135% | 0.782% | 0.782% | 4.356% | 0.37 | 7.35 | 7.33 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 105.43 | 105.28 | 0.142% | 0.967% | 0.967% | | 0.44 | 9.44 | 9.39 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 121.89 | 121.32 | 0.467% | 1.343% | 1.343% | 11.693% | 0.73 | 12.13 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 119.72 | 118.79 | 0.783% | 1.950% | 1.950% | 24.888% | 1.18 | 22.58 | 22.32 |

| Return Price Performance | | | Index Price 05-Jul-2016 | Previous Index Price 04-Jul-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|----------------------------------------|-------------|-------------|--------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.55 | 111.57 | -0.016% | 0.090% | 0.090% | 0.193% | -0.42 | 1.23 | 1.24 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.50 | 114.48 | 0.022% | 0.184% | 0.184% | 0.647% | -0.41 | 2.16 | 2.17 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.44 | 114.36 | 0.065% | 0.251% | 0.251% | -2.690% | -0.39 | 2.83 | 2.84 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 124.80 | 124.70 | 0.083% | 0.300% | 0.300% | 1.192% | -0.33 | 3.00 | 3.01 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.26 | 119.14 | 0.105% | 0.326% | 0.326% | -2.098% | -0.31 | 3.55 | 3.56 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.32 | 126.26 | 0.051% | 0.332% | 0.332% | 1.993% | -0.27 | 3.88 | 3.90 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.61 | 105.45 | 0.154% | 0.593% | 0.593% | 2.707% | -0.14 | 5.57 | 5.58 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 127.00 | 126.63 | 0.298% | 0.814% | 0.814% | 1.294% | 0.04 | 6.06 | 6.06 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 125.38 | 125.23 | 0.117% | 0.772% | 0.772% | 2.931% | 0.21 | 6.94 | 6.93 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 144.55 | 144.34 | 0.144% | 0.824% | 0.824% | 2.347% | 0.37 | 7.35 | 7.33 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 105.57 | 105.42 | 0.145% | 0.979% | 0.979% | | 0.44 | 9.44 | 9.39 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 122.22 | 121.65 | 0.471% | 1.367% | 1.367% | 10.469% | 0.73 | 12.13 | 12.04 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 120.47 | 119.54 | 0.782% | 1.961% | 1.961% | 23.447% | 1.18 | 22.58 | 22.32 |