

Irish Stock Exchange Weekly Bond Index Report

Friday 9 June, 2017

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Bond Indices Performance

| Index | Close Value 9-Jun-2017 | Week to Date 2-Jun-2017 | Performance | | | | Since Inception | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|---------------------------|----------------------------|-------------|--------|--------|---------|--------------------|----------------------|----------------------|----------------------|
| | | | MTD | QTD | YTD | | | | | |
| All Bond Index (Clean) | 117.24 | 0.34% | 0.16% | 0.89% | -1.33% | 17.24% | 6.13 | 6.08 | 0.76 | |
| All Bond Index (Return) | 203.09 | 0.40% | 0.24% | 1.51% | 0.19% | 103.09% | 6.13 | 6.08 | 0.76 | |
| Under 3 Bond Index (Clean) | 87.62 | -0.05% | -0.13% | -0.61% | -2.21% | -12.38% | 1.83 | 1.84 | -0.47 | |
| Under 3 Bond Index (Return) | 143.34 | 0.03% | -0.02% | 0.22% | -0.26% | 43.34% | 1.83 | 1.84 | -0.47 | |
| Under 5 Bond Index (Clean) | 101.00 | 0.01% | -0.08% | -0.36% | -1.99% | 1.00% | 2.34 | 2.35 | -0.40 | |
| Under 5 Bond Index (Return) | 169.09 | 0.08% | 0.02% | 0.39% | -0.20% | 69.09% | 2.34 | 2.35 | -0.40 | |
| Under 10 Bond Index (Clean) | 112.75 | 0.19% | 0.08% | 0.39% | -1.34% | 12.75% | 4.16 | 4.16 | 0.13 | |
| Under 10 Bond Index (Return) | 191.00 | 0.25% | 0.16% | 1.06% | 0.23% | 91.00% | 4.16 | 4.16 | 0.13 | |
| 5 Plus Bond Index (Clean) | 131.93 | 0.66% | 0.39% | 2.12% | -0.55% | 31.93% | 9.74 | 9.64 | 1.02 | |
| 5 Plus Bond Index (Return) | 230.39 | 0.71% | 0.45% | 2.62% | 0.74% | 130.39% | 9.74 | 9.64 | 1.02 | |
| 10 Plus Bond Index (Clean) | 139.22 | 1.11% | 0.56% | 3.39% | -1.89% | 39.22% | 15.78 | 15.54 | 1.57 | |
| 10 Plus Bond Index (Return) | 253.35 | 1.15% | 0.60% | 3.78% | -0.62% | 153.35% | 15.78 | 15.54 | 1.57 | |

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 | Clean | Dirty |
| | | | | | | | | | | | O/S(m) | Price | Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 102.14 | 3.53 | 234 | 105.67 | 0.00 | 6,227 | 6,361 | 6580 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 106.76 | 2.89 | 234 | 109.64 | 0.00 | 8,948 | 9,553 | 9811 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 109.96 | 4.29 | 356 | 114.25 | 0.00 | 7,468 | 8,211 | 8532 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.10 | 3.78 | 234 | 118.88 | 0.00 | 6,461 | 7,437 | 7681 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 114.17 | 0.64 | 52 | 114.81 | 0.00 | 11,266 | 12,862 | 12935 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.30 | 3.21 | 234 | 121.50 | 0.00 | 8,078 | 9,555 | 9814 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.80 | 0.19 | 86 | 104.99 | 0.00 | 6,328 | 6,632 | 6644 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 122.69 | 0.87 | 81 | 123.56 | 0.00 | 6,308 | 7,740 | 7795 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 121.43 | 0.77 | 83 | 122.21 | 0.00 | 8,031 | 9,752 | 9814 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.69 | 1.30 | 88 | 139.00 | 0.00 | 11,390 | 15,684 | 15832 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.82 | 0.07 | 25 | 102.88 | 0.00 | 9,965 | 10,138 | 10144 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.89 | 0.16 | 25 | 115.05 | 0.00 | 9,007 | 10,347 | 10362 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 101.55 | 0.12 | 25 | 101.66 | 0.00 | 4,000 | 4,062 | 4066 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 102.72 | 0.61 | 111 | 103.33 | 0.00 | 6,894 | 7,035 | 7077 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 09-Jun-2017 | Week to Date 2-Jun-2017 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 102.14 | -0.09% | -0.15% | -1.08% | -2.57% | -0.63 | 0.35 | 0.35 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 106.76 | -0.04% | -0.14% | -0.74% | -2.19% | -0.48 | 1.31 | 1.31 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.96 | -0.05% | -0.14% | -0.53% | -2.10% | -0.51 | 1.90 | 1.91 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.10 | -0.06% | -0.16% | -0.73% | -2.60% | -0.48 | 2.20 | 2.21 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.17 | -0.03% | -0.08% | -0.22% | -1.95% | -0.44 | 2.73 | 2.74 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.30 | 0.05% | -0.05% | -0.18% | -2.18% | -0.42 | 3.10 | 3.11 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.80 | 0.32% | 0.22% | 0.96% | -0.10% | -0.21 | 4.68 | 4.69 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.69 | 0.30% | 0.17% | 0.91% | -0.91% | -0.03 | 5.29 | 5.30 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.43 | 0.47% | 0.33% | 1.31% | -0.25% | 0.21 | 6.18 | 6.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.69 | 0.37% | 0.22% | 1.25% | -0.83% | 0.44 | 6.67 | 6.64 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.82 | 0.64% | 0.52% | 2.59% | 0.42% | 0.67 | 8.58 | 8.52 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.89 | 0.98% | 0.58% | 2.81% | -0.49% | 1.15 | 11.38 | 11.25 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 101.55 | 1.22% | 0.49% | 4.03% | | 1.61 | 17.07 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 102.72 | 1.26% | 0.57% | 3.92% | -4.51% | 1.87 | 21.49 | 21.10 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 09-Jun-2017 | Week to Date 2-Jun-2017 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.67 | 0.01% | -0.02% | -0.06% | -0.25% | -0.63 | 0.35 | 0.35 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.64 | 0.04% | -0.04% | 0.07% | -0.37% | -0.48 | 1.31 | 1.31 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.25 | 0.03% | -0.04% | 0.23% | -0.37% | -0.51 | 1.90 | 1.91 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.88 | 0.04% | -0.04% | 0.24% | -0.40% | -0.48 | 2.20 | 2.21 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.81 | 0.05% | 0.02% | -3.27% | -4.00% | -0.44 | 2.73 | 2.74 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.50 | 0.12% | 0.05% | 0.62% | -0.35% | -0.42 | 3.10 | 3.11 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.99 | 0.34% | 0.24% | 1.11% | -0.52% | -0.21 | 4.68 | 4.69 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.56 | 0.35% | 0.25% | 1.52% | -2.60% | -0.03 | 5.29 | 5.30 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.21 | 0.52% | 0.40% | 1.86% | -1.77% | 0.21 | 6.18 | 6.17 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.00 | 0.44% | 0.32% | 2.01% | -2.91% | 0.44 | 6.67 | 6.64 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.88 | 0.66% | 0.54% | 1.77% | -0.12% | 0.67 | 8.58 | 8.52 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.05 | 1.02% | 0.63% | 1.06% | -1.63% | 1.15 | 11.38 | 11.25 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 101.66 | 1.25% | 0.53% | 3.76% | | 1.61 | 17.07 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 103.33 | 1.29% | 0.62% | 4.30% | -5.46% | 1.87 | 21.49 | 21.10 |