

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 May, 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 09-May-2017 | Previous Close Value 08-May-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.40 | 116.53 | -0.107% | -0.17% | 0.17% | -2.03% | 16.40% | 6.09 | 6.03 | 0.89 |
| All Bond Index (Return) | 201.11 | 201.31 | -0.097% | -0.07% | 0.52% | -0.79% | 101.11% | 6.09 | 6.03 | 0.89 |
| Under 3 Bond Index (Clean) | 87.90 | 87.90 | 0.001% | -0.07% | -0.30% | -1.90% | -12.10% | 1.92 | 1.93 | -0.41 |
| Under 3 Bond Index (Return) | 143.26 | 143.24 | 0.013% | 0.07% | 0.16% | -0.31% | 43.26% | 1.92 | 1.93 | -0.41 |
| Under 5 Bond Index (Clean) | 101.18 | 101.18 | -0.008% | -0.05% | -0.19% | -1.83% | 1.18% | 2.43 | 2.43 | -0.31 |
| Under 5 Bond Index (Return) | 168.81 | 168.80 | 0.004% | 0.07% | 0.23% | -0.36% | 68.81% | 2.43 | 2.43 | -0.31 |
| Under 10 Bond Index (Clean) | 112.33 | 112.40 | -0.059% | -0.08% | 0.02% | -1.71% | 12.33% | 4.20 | 4.19 | 0.28 |
| Under 10 Bond Index (Return) | 189.73 | 189.82 | -0.048% | 0.02% | 0.39% | -0.43% | 89.73% | 4.20 | 4.19 | 0.28 |
| 5 Plus Bond Index (Clean) | 129.88 | 130.14 | -0.204% | -0.28% | 0.54% | -2.09% | 29.88% | 9.68 | 9.56 | 1.19 |
| 5 Plus Bond Index (Return) | 226.33 | 226.78 | -0.195% | -0.20% | 0.81% | -1.04% | 126.33% | 9.68 | 9.56 | 1.19 |
| 10 Plus Bond Index (Clean) | 135.91 | 136.39 | -0.350% | -0.59% | 0.94% | -4.22% | 35.91% | 15.55 | 15.29 | 1.72 |
| 10 Plus Bond Index (Return) | 246.92 | 247.77 | -0.340% | -0.52% | 1.15% | -3.14% | 146.92% | 15.55 | 15.29 | 1.72 |

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 | 102.66 | 3.06 | 203 | 105.72 | 0.00 | 6,227 | 6,393 | 6583 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 107.17 | 2.50 | 203 | 109.67 | 0.00 | 8,948 | 9,590 | 9814 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 110.32 | 3.92 | 325 | 114.24 | 0.00 | 7,478 | 8,249 | 8542 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.52 | 3.28 | 203 | 118.80 | 0.00 | 6,461 | 7,464 | 7676 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 114.33 | 0.26 | 21 | 114.59 | 0.00 | 11,266 | 12,881 | 12910 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.39 | 2.78 | 203 | 121.17 | 0.00 | 8,078 | 9,563 | 9787 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.06 | 0.12 | 55 | 104.18 | 0.00 | 6,328 | 6,585 | 6592 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.75 | 0.53 | 50 | 122.28 | 0.00 | 6,308 | 7,680 | 7714 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.15 | 0.48 | 52 | 120.64 | 0.00 | 8,031 | 9,649 | 9688 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.28 | 0.84 | 57 | 137.12 | 0.00 | 11,390 | 15,522 | 15618 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.03 | 0.98 | 359 | 102.01 | 0.00 | 9,160 | 9,254 | 9344 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 112.73 | 2.36 | 359 | 115.09 | 0.00 | 9,007 | 10,041 | 10251 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 98.84 | 0.55 | 118 | 99.39 | 0.00 | 4,000 | 3,954 | 3976 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 99.67 | 0.44 | 80 | 100.11 | 0.00 | 6,539 | 6,517 | 6546 |

Irish Stock Exchange Daily Bond Index Report

Tuesday 9 May, 2017

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

Bond Index Constituent

| Clean Price Performance | | | Index Price 09-May-2017 | Previous Index Price 08-May-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 102.66 | 102.68 | -0.020% | -0.132% | -0.582% | -2.078% | -0.54 | 0.44 | 0.44 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.17 | 107.17 | -0.004% | -0.110% | -0.351% | -1.810% | -0.46 | 1.40 | 1.40 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 110.32 | 110.31 | 0.015% | -0.059% | -0.200% | -1.783% | -0.47 | 1.99 | 2.00 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.52 | 115.52 | 0.003% | -0.024% | -0.367% | -2.246% | -0.42 | 2.29 | 2.30 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.33 | 114.33 | 0.007% | -0.027% | -0.073% | -1.804% | -0.35 | 2.82 | 2.83 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.39 | 118.40 | -0.011% | 0.013% | -0.102% | -2.102% | -0.31 | 3.19 | 3.20 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.06 | 104.13 | -0.064% | -0.005% | 0.248% | -0.804% | -0.04 | 4.77 | 4.77 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.75 | 121.81 | -0.055% | -0.065% | 0.127% | -1.672% | 0.17 | 5.38 | 5.37 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.15 | 120.34 | -0.154% | -0.092% | 0.244% | -1.304% | 0.41 | 6.27 | 6.24 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.28 | 136.44 | -0.122% | -0.114% | 0.210% | -1.850% | 0.64 | 6.76 | 6.71 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.03 | 101.23 | -0.196% | -0.269% | 0.806% | -1.324% | 0.88 | 8.58 | 8.51 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.73 | 112.96 | -0.201% | -0.318% | 0.884% | -2.353% | 1.33 | 11.21 | 11.06 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 98.84 | 99.27 | -0.436% | -0.341% | 1.263% | - | 1.77 | 17.01 | 16.72 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 99.67 | 100.20 | -0.527% | -1.140% | 0.835% | -7.345% | 2.02 | 21.47 | 21.05 |

| Return Price Performance | | | Index Price 09-May-2017 | Previous Index Price 08-May-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.72 | 105.73 | -0.006% | 0.028% | -0.012% | -0.208% | -0.54 | 0.44 | 0.44 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.67 | 109.66 | 0.008% | 0.016% | 0.095% | -0.338% | -0.46 | 1.40 | 1.40 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.24 | 114.21 | 0.025% | 0.060% | 0.218% | -0.380% | -0.47 | 1.99 | 2.00 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.80 | 118.78 | 0.016% | 0.126% | 0.172% | -0.463% | -0.42 | 2.29 | 2.30 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.59 | 114.57 | 0.017% | 0.092% | -3.456% | -4.179% | -0.35 | 2.82 | 2.83 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.17 | 121.17 | 0.001% | 0.137% | 0.342% | -0.624% | -0.31 | 3.19 | 3.20 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.18 | 104.25 | -0.061% | 0.019% | 0.330% | -1.287% | -0.04 | 4.77 | 4.77 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.28 | 122.34 | -0.047% | 0.031% | 0.469% | -3.611% | 0.17 | 5.38 | 5.37 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.64 | 120.81 | -0.146% | -0.007% | 0.547% | -3.035% | 0.41 | 6.27 | 6.24 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.12 | 137.27 | -0.110% | 0.004% | 0.633% | -4.222% | 0.64 | 6.76 | 6.71 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.01 | 102.21 | -0.191% | -0.237% | 0.905% | -0.970% | 0.88 | 8.58 | 8.51 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.09 | 115.31 | -0.191% | -0.249% | 1.094% | -1.592% | 1.33 | 11.21 | 11.06 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 99.39 | 99.82 | -0.429% | -0.287% | 1.444% | - | 1.77 | 17.01 | 16.72 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.11 | 100.63 | -0.520% | -1.076% | 1.048% | -8.412% | 2.02 | 21.47 | 21.05 |