

Irish Stock Exchange Daily Bond Index Report

Thursday 11 May, 2017

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Bond Indices Performance

| Index | Close Value 11-May-2017 | Previous Close Value 10-May-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.32 | 116.66 | -0.285% | -0.23% | 0.10% | -2.10% | 16.32% | 6.11 | 6.05 | 0.90 |
| All Bond Index (Return) | 201.01 | 201.56 | -0.272% | -0.12% | 0.47% | -0.84% | 101.01% | 6.11 | 6.05 | 0.90 |
| Under 3 Bond Index (Clean) | 87.87 | 87.91 | -0.050% | -0.11% | -0.34% | -1.93% | -12.13% | 1.91 | 1.92 | -0.42 |
| Under 3 Bond Index (Return) | 143.24 | 143.29 | -0.037% | 0.05% | 0.15% | -0.33% | 43.24% | 1.91 | 1.92 | -0.42 |
| Under 5 Bond Index (Clean) | 101.14 | 101.20 | -0.064% | -0.09% | -0.23% | -1.86% | 1.14% | 2.42 | 2.42 | -0.31 |
| Under 5 Bond Index (Return) | 168.78 | 168.87 | -0.053% | 0.06% | 0.21% | -0.38% | 68.78% | 2.42 | 2.42 | -0.31 |
| Under 10 Bond Index (Clean) | 112.28 | 112.46 | -0.167% | -0.13% | -0.03% | -1.75% | 12.28% | 4.20 | 4.19 | 0.29 |
| Under 10 Bond Index (Return) | 189.67 | 189.97 | -0.156% | -0.01% | 0.36% | -0.46% | 89.67% | 4.20 | 4.19 | 0.29 |
| 5 Plus Bond Index (Clean) | 129.75 | 130.40 | -0.498% | -0.38% | 0.44% | -2.19% | 29.75% | 9.73 | 9.61 | 1.20 |
| 5 Plus Bond Index (Return) | 226.14 | 227.25 | -0.487% | -0.29% | 0.73% | -1.12% | 126.14% | 9.73 | 9.61 | 1.20 |
| 10 Plus Bond Index (Clean) | 135.69 | 136.88 | -0.870% | -0.75% | 0.77% | -4.38% | 35.69% | 15.66 | 15.39 | 1.73 |
| 10 Plus Bond Index (Return) | 246.55 | 248.67 | -0.853% | -0.67% | 0.99% | -3.29% | 146.55% | 15.66 | 15.39 | 1.73 |

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 | 102.60 | 3.09 | 205 | 105.68 | 0.00 | 6,227 | 6,389 | 6581 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 107.12 | 2.53 | 205 | 109.65 | 0.00 | 8,948 | 9,585 | 9811 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 110.32 | 3.94 | 327 | 114.26 | 0.00 | 7,478 | 8,249 | 8544 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.51 | 3.31 | 205 | 118.82 | 0.00 | 6,461 | 7,463 | 7677 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 114.27 | 0.28 | 23 | 114.55 | 0.00 | 11,266 | 12,873 | 12905 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.29 | 2.81 | 205 | 121.10 | 0.00 | 8,078 | 9,555 | 9782 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.09 | 0.13 | 57 | 104.22 | 0.00 | 6,328 | 6,587 | 6595 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.71 | 0.56 | 52 | 122.27 | 0.00 | 6,308 | 7,678 | 7713 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.08 | 0.50 | 54 | 120.58 | 0.00 | 8,031 | 9,644 | 9684 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.17 | 0.87 | 59 | 137.04 | 0.00 | 11,390 | 15,510 | 15609 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 100.94 | 0.99 | 361 | 101.93 | 0.00 | 9,160 | 9,246 | 9337 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 112.50 | 2.37 | 361 | 114.87 | 0.00 | 9,007 | 10,132 | 10346 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 98.54 | 0.56 | 120 | 99.10 | 0.00 | 4,000 | 3,942 | 3964 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 99.66 | 0.45 | 82 | 100.11 | 0.00 | 6,539 | 6,516 | 6546 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 11-May-2017 | Previous Index Price 10-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 | 102.60 | 102.66 | -0.058% | -0.197% | -0.646% | -2.141% | -0.54 | 0.43 | 0.43 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.12 | 107.16 | -0.032% | -0.156% | -0.396% | -1.854% | -0.46 | 1.39 | 1.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 110.32 | 110.35 | -0.030% | -0.063% | -0.204% | -1.787% | -0.49 | 1.98 | 1.99 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.51 | 115.57 | -0.051% | -0.037% | -0.380% | -2.259% | -0.44 | 2.28 | 2.29 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.27 | 114.35 | -0.071% | -0.087% | -0.133% | -1.864% | -0.34 | 2.81 | 2.82 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.29 | 118.43 | -0.111% | -0.067% | -0.181% | -2.180% | -0.30 | 3.18 | 3.19 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.09 | 104.19 | -0.096% | 0.023% | 0.276% | -0.776% | -0.05 | 4.76 | 4.76 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.71 | 121.93 | -0.175% | -0.090% | 0.102% | -1.697% | 0.17 | 5.37 | 5.36 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.08 | 120.40 | -0.263% | -0.151% | 0.186% | -1.361% | 0.42 | 6.26 | 6.23 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.17 | 136.61 | -0.324% | -0.194% | 0.129% | -1.928% | 0.65 | 6.74 | 6.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 100.94 | 101.42 | -0.473% | -0.354% | 0.720% | -1.408% | 0.89 | 8.65 | 8.58 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.50 | 113.25 | -0.668% | -0.527% | 0.673% | -2.558% | 1.35 | 11.44 | 11.28 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 98.54 | 99.56 | -1.028% | -0.644% | 0.955% | | 1.79 | 17.10 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 99.66 | 100.75 | -1.086% | -1.150% | 0.825% | -7.354% | 2.02 | 21.46 | 21.03 |

| Return Price Performance | | | Index Price 11-May-2017 | Previous Index Price 10-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 | 105.68 | 105.73 | -0.043% | -0.006% | -0.046% | -0.242% | -0.54 | 0.43 | 0.43 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.65 | 109.67 | -0.020% | -0.006% | 0.072% | -0.361% | -0.46 | 1.39 | 1.39 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.26 | 114.28 | -0.018% | 0.077% | 0.236% | -0.363% | -0.49 | 1.98 | 1.99 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.82 | 118.86 | -0.036% | 0.141% | 0.187% | -0.448% | -0.44 | 2.28 | 2.29 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.55 | 114.62 | -0.059% | 0.053% | -3.493% | -4.216% | -0.34 | 2.81 | 2.82 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.10 | 121.22 | -0.098% | 0.082% | 0.287% | -0.679% | -0.30 | 3.18 | 3.19 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.22 | 104.31 | -0.094% | 0.051% | 0.362% | -1.255% | -0.05 | 4.76 | 4.76 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.27 | 122.47 | -0.165% | 0.024% | 0.462% | -3.618% | 0.17 | 5.37 | 5.36 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.58 | 120.89 | -0.255% | -0.050% | 0.504% | -3.076% | 0.42 | 6.26 | 6.23 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.04 | 137.47 | -0.311% | -0.053% | 0.575% | -4.278% | 0.65 | 6.74 | 6.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.93 | 102.41 | -0.466% | -0.316% | 0.825% | -1.048% | 0.89 | 8.65 | 8.58 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.87 | 115.62 | -0.649% | -0.442% | 0.898% | -1.783% | 1.35 | 11.44 | 11.28 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 99.10 | 100.12 | -1.018% | -0.580% | 1.146% | | 1.79 | 17.10 | 16.80 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.11 | 101.20 | -1.076% | -1.075% | 1.049% | -8.411% | 2.02 | 21.46 | 21.03 |