

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 May, 2017

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Bond Indices Performance

| Index | Close Value 16-May-2017 | Previous Close Value 15-May-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.35 | 116.30 | 0.040% | -0.21% | 0.13% | -2.08% | 16.35% | 6.09 | 6.04 | 0.89 |
| All Bond Index (Return) | 201.14 | 201.04 | 0.049% | -0.05% | 0.53% | -0.78% | 101.14% | 6.09 | 6.04 | 0.89 |
| Under 3 Bond Index (Clean) | 87.81 | 87.85 | -0.053% | -0.18% | -0.41% | -2.00% | -12.20% | 1.90 | 1.91 | -0.40 |
| Under 3 Bond Index (Return) | 143.22 | 143.28 | -0.040% | 0.04% | 0.14% | -0.34% | 43.22% | 1.90 | 1.91 | -0.40 |
| Under 5 Bond Index (Clean) | 101.08 | 101.13 | -0.046% | -0.14% | -0.28% | -1.92% | 1.08% | 2.41 | 2.41 | -0.31 |
| Under 5 Bond Index (Return) | 168.79 | 168.84 | -0.034% | 0.06% | 0.21% | -0.38% | 68.79% | 2.41 | 2.41 | -0.31 |
| Under 10 Bond Index (Clean) | 112.29 | 112.30 | -0.017% | -0.12% | -0.03% | -1.75% | 12.29% | 4.19 | 4.18 | 0.28 |
| Under 10 Bond Index (Return) | 189.78 | 189.80 | -0.007% | 0.05% | 0.42% | -0.40% | 89.78% | 4.19 | 4.18 | 0.28 |
| 5 Plus Bond Index (Clean) | 129.87 | 129.71 | 0.125% | -0.29% | 0.53% | -2.10% | 29.87% | 9.71 | 9.60 | 1.19 |
| 5 Plus Bond Index (Return) | 226.44 | 226.14 | 0.132% | -0.16% | 0.86% | -0.99% | 126.44% | 9.71 | 9.60 | 1.19 |
| 10 Plus Bond Index (Clean) | 135.81 | 135.37 | 0.330% | -0.66% | 0.86% | -4.29% | 35.81% | 15.69 | 15.43 | 1.72 |
| 10 Plus Bond Index (Return) | 246.84 | 246.02 | 0.336% | -0.55% | 1.11% | -3.17% | 146.84% | 15.69 | 15.43 | 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 | 102.56 | 3.16 | 210 | 105.72 | 0.00 | 6,227 | 6,387 | 6584 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 107.08 | 2.59 | 210 | 109.67 | 0.00 | 8,948 | 9,581 | 9813 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 110.21 | 4.00 | 332 | 114.21 | 0.00 | 7,478 | 8,241 | 8540 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 115.41 | 3.40 | 210 | 118.80 | 0.00 | 6,461 | 7,456 | 7676 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 114.17 | 0.35 | 28 | 114.52 | 0.00 | 11,266 | 12,863 | 12902 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 118.26 | 2.88 | 210 | 121.13 | 0.00 | 8,078 | 9,552 | 9784 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.13 | 0.14 | 62 | 104.27 | 0.00 | 6,328 | 6,589 | 6598 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.78 | 0.61 | 57 | 122.39 | 0.00 | 6,308 | 7,682 | 7721 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.16 | 0.55 | 59 | 120.71 | 0.00 | 8,031 | 9,650 | 9694 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.31 | 0.95 | 64 | 137.26 | 0.00 | 11,390 | 15,526 | 15634 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.10 | 0.00 | 1 | 101.10 | 0.00 | 9,160 | 9,261 | 9261 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 112.60 | 0.01 | 1 | 112.61 | 0.00 | 9,007 | 10,142 | 10142 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 98.71 | 0.01 | 1 | 98.71 | 0.00 | 4,000 | 3,948 | 3948 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 99.69 | 0.48 | 87 | 100.17 | 0.00 | 6,539 | 6,519 | 6550 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 16-May-2017 | Previous Index Price 15-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 | 102.56 | 102.57 | -0.008% | -0.232% | -0.681% | -2.176% | -0.57 | 0.42 | 0.42 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 107.08 | 107.11 | -0.032% | -0.198% | -0.438% | -1.896% | -0.46 | 1.38 | 1.38 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 110.21 | 110.29 | -0.074% | -0.161% | -0.302% | -1.884% | -0.46 | 1.97 | 1.98 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 115.41 | 115.49 | -0.071% | -0.123% | -0.466% | -2.342% | -0.42 | 2.27 | 2.28 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.17 | 114.25 | -0.069% | -0.168% | -0.213% | -1.943% | -0.33 | 2.80 | 2.81 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 118.26 | 118.29 | -0.032% | -0.100% | -0.214% | -2.212% | -0.30 | 3.17 | 3.18 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.13 | 104.15 | -0.015% | 0.062% | 0.315% | -0.737% | -0.06 | 4.75 | 4.75 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.78 | 121.80 | -0.021% | -0.038% | 0.155% | -1.645% | 0.15 | 5.36 | 5.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.16 | 120.14 | 0.011% | -0.089% | 0.248% | -1.300% | 0.40 | 6.25 | 6.22 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.31 | 136.26 | 0.036% | -0.090% | 0.234% | -1.826% | 0.63 | 6.74 | 6.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.10 | 101.04 | 0.058% | -0.198% | 0.878% | -1.254% | 0.87 | 8.65 | 8.57 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.60 | 112.32 | 0.254% | -0.434% | 0.767% | -2.467% | 1.34 | 11.43 | 11.28 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 98.71 | 98.27 | 0.442% | -0.478% | 1.124% | - | 1.78 | 17.09 | 16.79 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 99.69 | 99.32 | 0.382% | -1.113% | 0.862% | -7.320% | 2.01 | 21.45 | 21.03 |

| Return Price Performance | | | Index Price 16-May-2017 | Previous Index Price 15-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 | 105.72 | 0.007% | 0.031% | -0.009% | -0.205% | -0.57 | 0.42 | 0.42 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.67 | 109.69 | -0.020% | 0.009% | 0.088% | -0.345% | -0.46 | 1.38 | 1.38 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.21 | 114.28 | -0.061% | 0.034% | 0.193% | -0.405% | -0.46 | 1.97 | 1.98 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.80 | 118.87 | -0.055% | 0.126% | 0.172% | -0.463% | -0.42 | 2.27 | 2.28 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.52 | 114.59 | -0.058% | 0.026% | -3.519% | -4.242% | -0.33 | 2.80 | 2.81 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.13 | 121.16 | -0.020% | 0.107% | 0.311% | -0.654% | -0.30 | 3.17 | 3.18 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.27 | 104.28 | -0.013% | 0.101% | 0.412% | -1.206% | -0.06 | 4.75 | 4.75 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.39 | 122.40 | -0.012% | 0.119% | 0.558% | -3.526% | 0.15 | 5.36 | 5.35 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.71 | 120.68 | 0.019% | 0.051% | 0.605% | -2.979% | 0.40 | 6.25 | 6.22 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.26 | 137.19 | 0.047% | 0.104% | 0.733% | -4.127% | 0.63 | 6.74 | 6.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.10 | 101.04 | 0.061% | -1.126% | 0.006% | -1.852% | 0.87 | 8.65 | 8.57 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 112.61 | 112.32 | 0.260% | -2.402% | -1.089% | -3.717% | 1.34 | 11.43 | 11.28 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 98.71 | 98.27 | 0.447% | -0.970% | 0.749% | - | 1.78 | 17.09 | 16.79 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 100.17 | 99.79 | 0.386% | -1.011% | 1.114% | -8.351% | 2.01 | 21.45 | 21.03 |