

Irish Stock Exchange Daily Bond Index Report

Thursday 3 November, 2016

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Bond Indices Performance

| Index | Close Value 03-Nov-2016 | Previous Close Value 02-Nov-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 119.71 | 119.83 | -0.098% | -0.15% | -1.85% | 0.87% | 19.71% | 6.07 | 6.04 | 0.55 |
| All Bond Index (Return) | 203.17 | 203.35 | -0.088% | -0.12% | -1.53% | 3.73% | 103.17% | 6.07 | 6.04 | 0.55 |
| Under 3 Bond Index (Clean) | 90.01 | 90.05 | -0.052% | -0.08% | -0.54% | -3.35% | -10.00% | 2.08 | 2.09 | -0.40 |
| Under 3 Bond Index (Return) | 143.35 | 143.40 | -0.040% | -0.04% | -0.14% | 0.29% | 43.35% | 2.08 | 2.09 | -0.40 |
| Under 5 Bond Index (Clean) | 103.43 | 103.50 | -0.070% | -0.09% | -0.63% | -2.45% | 3.43% | 2.63 | 2.64 | -0.36 |
| Under 5 Bond Index (Return) | 168.90 | 169.00 | -0.057% | -0.05% | -0.24% | 1.05% | 68.90% | 2.63 | 2.64 | -0.36 |
| Under 10 Bond Index (Clean) | 114.79 | 114.91 | -0.110% | -0.14% | -1.26% | -0.59% | 14.79% | 4.51 | 4.50 | 0.14 |
| Under 10 Bond Index (Return) | 190.33 | 190.52 | -0.099% | -0.11% | -0.92% | 2.47% | 90.33% | 4.51 | 4.50 | 0.14 |
| 5 Plus Bond Index (Clean) | 134.14 | 134.31 | -0.124% | -0.20% | -2.95% | 4.71% | 34.14% | 9.20 | 9.12 | 0.78 |
| 5 Plus Bond Index (Return) | 230.35 | 230.61 | -0.115% | -0.18% | -2.69% | 6.89% | 130.35% | 9.20 | 9.12 | 0.78 |
| 10 Plus Bond Index (Clean) | 145.69 | 145.73 | -0.023% | -0.20% | -5.44% | 10.58% | 45.69% | 15.95 | 15.75 | 1.27 |
| 10 Plus Bond Index (Return) | 260.87 | 260.92 | -0.018% | -0.18% | -5.22% | 12.24% | 160.87% | 15.95 | 15.75 | 1.27 |

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 | 105.69 | 0.24 | 16 | 105.93 | 0.00 | 6,339 | 6,700 | 6715 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 109.64 | 0.20 | 16 | 109.84 | 0.00 | 9,231 | 10,121 | 10139 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 112.63 | 1.66 | 138 | 114.30 | 0.00 | 7,700 | 8,673 | 8801 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 118.57 | 0.26 | 16 | 118.83 | 0.00 | 6,612 | 7,839 | 7856 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 116.77 | 2.45 | 199 | 119.22 | 0.00 | 11,269 | 13,158 | 13435 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 121.10 | 0.22 | 16 | 121.32 | 0.00 | 8,202 | 9,933 | 9951 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.76 | 0.51 | 233 | 105.27 | 0.00 | 5,714 | 5,985 | 6015 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 124.28 | 2.44 | 228 | 126.71 | 0.00 | 5,520 | 6,860 | 6994 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 122.48 | 2.14 | 230 | 124.62 | 0.00 | 7,982 | 9,776 | 9947 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 139.92 | 3.48 | 235 | 143.40 | 0.00 | 11,390 | 15,938 | 16334 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 103.15 | 0.47 | 172 | 103.62 | 0.00 | 6,780 | 6,994 | 7026 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 117.79 | 1.13 | 172 | 118.92 | 0.00 | 8,863 | 9,556 | 9648 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 111.63 | 1.42 | 259 | 113.04 | 0.00 | 5,920 | 6,608 | 6692 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 03-Nov-2016 | Previous Index Price 02-Nov-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.69 | 105.75 | -0.061% | -0.102% | -0.508% | -4.117% | -0.49 | 0.95 | 0.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.64 | 109.69 | -0.041% | -0.075% | -0.495% | -2.846% | -0.43 | 1.90 | 1.91 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 112.63 | 112.69 | -0.051% | -0.076% | -0.518% | -2.259% | -0.40 | 2.50 | 2.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.57 | 118.64 | -0.061% | -0.078% | -0.757% | -2.919% | -0.36 | 2.80 | 2.81 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 116.77 | 116.89 | -0.104% | -0.133% | -0.707% | -1.586% | -0.33 | 3.22 | 3.23 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.10 | 121.20 | -0.080% | -0.039% | -0.747% | -1.414% | -0.31 | 3.70 | 3.71 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.76 | 104.85 | -0.091% | -0.067% | -0.962% | 2.512% | -0.09 | 5.24 | 5.24 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 124.28 | 124.44 | -0.130% | -0.209% | -1.511% | 1.597% | 0.08 | 5.72 | 5.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.48 | 122.67 | -0.151% | -0.236% | -1.875% | 2.818% | 0.31 | 6.60 | 6.58 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.92 | 140.16 | -0.166% | -0.187% | -2.311% | 2.208% | 0.50 | 7.01 | 6.97 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.15 | 103.40 | -0.242% | -0.298% | -3.055% | | 0.66 | 9.09 | 9.03 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 117.79 | 117.95 | -0.136% | -0.374% | -3.982% | 7.943% | 0.99 | 11.76 | 11.65 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 111.63 | 111.47 | 0.139% | 0.056% | -7.467% | 16.448% | 1.49 | 21.99 | 21.67 |

| Return Price Performance | | | Index Price 03-Nov-2016 | Previous Index Price 02-Nov-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.93 | 105.98 | -0.047% | -0.059% | -4.973% | -4.861% | -0.49 | 0.95 | 0.95 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.84 | 109.87 | -0.030% | -0.041% | -4.051% | -3.452% | -0.43 | 1.90 | 1.91 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.30 | 114.34 | -0.040% | -0.043% | -0.154% | -2.808% | -0.40 | 2.50 | 2.51 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.83 | 118.88 | -0.046% | -0.036% | -5.013% | -3.650% | -0.36 | 2.80 | 2.81 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.22 | 119.33 | -0.092% | -0.099% | -0.345% | -2.132% | -0.33 | 3.22 | 3.23 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.32 | 121.41 | -0.068% | -0.005% | -4.307% | -2.044% | -0.31 | 3.70 | 3.71 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.27 | 105.36 | -0.087% | -0.060% | -0.887% | 2.374% | -0.09 | 5.24 | 5.24 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 126.71 | 126.87 | -0.119% | -0.180% | -1.204% | 1.063% | 0.08 | 5.72 | 5.72 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 124.62 | 124.80 | -0.141% | -0.211% | -1.598% | 2.313% | 0.31 | 6.60 | 6.58 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 143.40 | 143.62 | -0.151% | -0.151% | -1.920% | 1.533% | 0.50 | 7.01 | 6.97 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.62 | 103.87 | -0.238% | -0.289% | -2.957% | | 0.66 | 9.09 | 9.03 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 118.92 | 119.08 | -0.128% | -0.354% | -3.771% | 7.490% | 0.99 | 11.76 | 11.65 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 113.04 | 112.88 | 0.142% | 0.069% | -7.238% | 15.837% | 1.49 | 21.99 | 21.67 |