

Irish Stock Exchange Daily Bond Index Report

Wednesday 16 November, 2016

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 16-Nov-2016 | Previous Close Value 15-Nov-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 117.93 | 118.24 | -0.258% | -1.63% | -3.31% | -0.63% | 17.93% | 6.00 | 5.96 | 0.78 |
| All Bond Index (Return) | 200.34 | 200.92 | -0.286% | -1.51% | -2.90% | 2.29% | 100.34% | 6.00 | 5.96 | 0.78 |
| Under 3 Bond Index (Clean) | 89.76 | 89.78 | -0.026% | -0.35% | -0.81% | -3.61% | -10.24% | 2.05 | 2.05 | -0.34 |
| Under 3 Bond Index (Return) | 143.19 | 143.21 | -0.013% | -0.15% | -0.25% | 0.18% | 43.19% | 2.05 | 2.05 | -0.34 |
| Under 5 Bond Index (Clean) | 103.06 | 103.13 | -0.070% | -0.44% | -0.99% | -2.80% | 3.06% | 2.60 | 2.60 | -0.28 |
| Under 5 Bond Index (Return) | 168.56 | 168.65 | -0.058% | -0.25% | -0.44% | 0.84% | 68.56% | 2.60 | 2.60 | -0.28 |
| Under 10 Bond Index (Clean) | 113.67 | 113.92 | -0.226% | -1.12% | -2.22% | -1.57% | 13.67% | 4.46 | 4.44 | 0.33 |
| Under 10 Bond Index (Return) | 188.74 | 189.14 | -0.212% | -0.95% | -1.75% | 1.61% | 88.74% | 4.46 | 4.44 | 0.33 |
| 5 Plus Bond Index (Clean) | 130.78 | 131.35 | -0.429% | -2.70% | -5.38% | 2.09% | 30.78% | 9.10 | 9.01 | 1.05 |
| 5 Plus Bond Index (Return) | 224.69 | 225.81 | -0.492% | -2.63% | -5.08% | 4.27% | 124.69% | 9.10 | 9.01 | 1.05 |
| 10 Plus Bond Index (Clean) | 139.08 | 139.71 | -0.451% | -4.73% | -9.73% | 5.56% | 39.08% | 15.53 | 15.29 | 1.56 |
| 10 Plus Bond Index (Return) | 248.59 | 250.44 | -0.738% | -4.88% | -9.68% | 6.96% | 148.59% | 15.53 | 15.29 | 1.56 |

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 | 105.53 | 0.44 | 29 | 105.97 | 0.00 | 6,339 | 6,690 | 6717 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 109.40 | 0.36 | 29 | 109.75 | 0.00 | 9,127 | 9,984 | 10017 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 112.28 | 1.82 | 151 | 114.10 | 0.00 | 7,700 | 8,646 | 8786 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 118.10 | 0.47 | 29 | 118.57 | 0.00 | 6,612 | 7,808 | 7839 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 116.24 | 2.61 | 212 | 118.86 | 0.00 | 11,269 | 13,099 | 13394 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 120.46 | 0.40 | 29 | 120.86 | 0.00 | 8,082 | 9,735 | 9767 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.72 | 0.54 | 246 | 104.26 | 0.00 | 5,714 | 5,926 | 5957 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 122.67 | 2.58 | 241 | 125.25 | 0.00 | 5,520 | 6,771 | 6913 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.46 | 2.26 | 243 | 122.74 | 0.00 | 7,982 | 9,615 | 9797 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.32 | 3.67 | 248 | 140.99 | 0.00 | 11,390 | 15,641 | 16059 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 100.37 | 0.51 | 185 | 100.88 | 0.00 | 6,780 | 6,805 | 6839 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.02 | 1.22 | 185 | 114.99 | 0.00 | 8,882 | 10,127 | 10213 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 104.18 | 1.49 | 272 | 105.22 | 0.00 | 6,025 | 6,276 | 6339 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 16-Nov-2016 | Previous Index Price 15-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 | 105.53 | 105.54 | -0.013% | -0.250% | -0.656% | -4.260% | -0.51 | 0.92 | 0.92 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.40 | 109.41 | -0.009% | -0.301% | -0.720% | -3.066% | -0.38 | 1.87 | 1.88 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 112.28 | 112.31 | -0.027% | -0.386% | -0.826% | -2.562% | -0.33 | 2.47 | 2.47 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.10 | 118.17 | -0.058% | -0.470% | -1.148% | -3.301% | -0.28 | 2.77 | 2.77 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 116.24 | 116.39 | -0.125% | -0.582% | -1.154% | -2.029% | -0.23 | 3.19 | 3.19 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 120.46 | 120.64 | -0.147% | -0.571% | -1.276% | -1.939% | -0.20 | 3.67 | 3.67 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.72 | 104.04 | -0.309% | -1.056% | -1.942% | 1.497% | 0.10 | 5.21 | 5.20 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.67 | 123.15 | -0.386% | -1.500% | -2.786% | 0.282% | 0.28 | 5.68 | 5.67 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.46 | 120.97 | -0.420% | -1.882% | -3.493% | 1.122% | 0.54 | 6.56 | 6.53 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.32 | 137.88 | -0.401% | -2.042% | -4.127% | 0.308% | 0.75 | 6.96 | 6.91 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 100.37 | 100.97 | -0.599% | -2.987% | -5.669% | | 0.96 | 9.06 | 8.97 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.02 | 114.48 | -0.402% | -3.565% | -7.058% | 4.486% | 1.26 | 11.70 | 11.55 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 104.18 | 104.74 | -0.530% | -6.618% | -13.638% | 8.682% | 1.81 | 21.70 | 21.31 |

| Return Price Performance | | | Index Price 16-Nov-2016 | Previous Index Price 15-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 | 105.97 | 105.96 | 0.001% | -0.023% | -4.938% | -4.826% | -0.51 | 0.92 | 0.92 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.75 | 109.75 | 0.003% | -0.120% | -4.127% | -3.528% | -0.38 | 1.87 | 1.88 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.10 | 114.12 | -0.016% | -0.212% | -0.322% | -2.972% | -0.33 | 2.47 | 2.47 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.57 | 118.62 | -0.044% | -0.252% | -5.218% | -3.858% | -0.28 | 2.77 | 2.77 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 118.86 | 118.99 | -0.111% | -0.404% | -0.649% | -2.431% | -0.23 | 3.19 | 3.19 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 120.86 | 121.02 | -0.136% | -0.390% | -4.675% | -2.421% | -0.20 | 3.67 | 3.67 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.26 | 104.58 | -0.306% | -1.018% | -1.837% | 1.393% | 0.10 | 5.21 | 5.20 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.25 | 125.71 | -0.369% | -1.337% | -2.349% | -0.108% | 0.28 | 5.68 | 5.67 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.74 | 123.22 | -0.390% | -1.717% | -3.083% | 0.768% | 0.54 | 6.56 | 6.53 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 140.99 | 141.53 | -0.380% | -1.828% | -3.568% | -0.173% | 0.75 | 6.96 | 6.91 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 100.88 | 101.48 | -0.593% | -2.931% | -5.528% | | 0.96 | 9.06 | 8.97 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.99 | 115.69 | -0.609% | -3.653% | -6.958% | 3.931% | 1.26 | 11.70 | 11.55 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.22 | 106.22 | -0.946% | -6.861% | -13.663% | 7.814% | 1.81 | 21.70 | 21.31 |