

Irish Stock Exchange Weekly Bond Index Report

Friday 25 November, 2016

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Bond Indices Performance

| Index | Close Value 25-Nov-2016 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|-----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 18-Nov-2016 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 118.29 | 0.37% | -1.34% | -3.02% | -0.33% | 18.29% | 5.99 | 5.94 | 0.76 |
| All Bond Index (Return) | 201.19 | 0.43% | -1.09% | -2.49% | 2.72% | 101.19% | 5.99 | 5.94 | 0.76 |
| Under 3 Bond Index (Clean) | 89.87 | 0.11% | -0.23% | -0.69% | -3.50% | -10.13% | 2.02 | 2.03 | -0.01 |
| Under 3 Bond Index (Return) | 143.51 | 0.20% | 0.07% | -0.02% | 0.41% | 43.51% | 2.02 | 2.03 | -0.01 |
| Under 5 Bond Index (Clean) | 103.20 | 0.17% | -0.30% | -0.84% | -2.66% | 3.20% | 2.57 | 2.58 | -0.17 |
| Under 5 Bond Index (Return) | 168.97 | 0.25% | -0.01% | -0.20% | 1.09% | 68.97% | 2.57 | 2.58 | -0.17 |
| Under 10 Bond Index (Clean) | 113.98 | 0.35% | -0.84% | -1.95% | -1.29% | 13.98% | 4.43 | 4.42 | 0.32 |
| Under 10 Bond Index (Return) | 189.42 | 0.42% | -0.59% | -1.39% | 1.97% | 89.42% | 4.43 | 4.42 | 0.32 |
| 5 Plus Bond Index (Clean) | 131.37 | 0.56% | -2.27% | -4.96% | 2.54% | 31.37% | 9.09 | 9.00 | 1.00 |
| 5 Plus Bond Index (Return) | 225.99 | 0.59% | -2.07% | -4.53% | 4.87% | 125.99% | 9.09 | 9.00 | 1.00 |
| 10 Plus Bond Index (Clean) | 139.70 | 0.46% | -4.30% | -9.33% | 6.03% | 39.70% | 15.52 | 15.29 | 1.53 |
| 10 Plus Bond Index (Return) | 250.56 | 0.50% | -4.13% | -8.97% | 7.80% | 150.56% | 15.52 | 15.29 | 1.53 |

Bond Index Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal | O/S Amt | O/S Amt |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|---------------|----------------|----------------|
| | | | | | | | | | | | Amt O/S(m) | Clean Price | Dirty Price |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 18-Oct-17 | 5.5 | Annual | 105.37 | 0.57 | 38 | 105.94 | 0.00 | 6,339 | 6,680 | 6716 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 109.54 | 0.47 | 38 | 110.01 | 0.00 | 9,119 | 9,989 | 10031 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 112.51 | 1.93 | 160 | 114.44 | 0.00 | 7,700 | 8,664 | 8812 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 118.38 | 0.61 | 38 | 118.99 | 0.00 | 6,547 | 7,827 | 7867 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 116.43 | 2.73 | 221 | 119.15 | 0.00 | 11,269 | 13,120 | 13427 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 120.71 | 0.52 | 38 | 121.23 | 0.00 | 8,082 | 9,756 | 9798 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.33 | 0.56 | 255 | 104.89 | 0.00 | 5,714 | 5,961 | 5993 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 122.97 | 2.67 | 250 | 125.64 | 0.00 | 5,570 | 6,787 | 6935 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.84 | 2.35 | 252 | 123.19 | 0.00 | 7,982 | 9,646 | 9833 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 137.89 | 3.80 | 257 | 141.69 | 0.00 | 11,390 | 15,706 | 16139 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.15 | 0.53 | 194 | 101.68 | 0.00 | 6,780 | 6,858 | 6894 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.44 | 1.28 | 194 | 115.71 | 0.00 | 8,882 | 10,164 | 10277 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 104.78 | 1.54 | 281 | 106.32 | 0.00 | 6,033 | 6,321 | 6414 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|---------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 25-Nov-2016 | Week to Date 18-Nov-2016 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.37 | -0.11% | -0.40% | -0.80% | -4.40% | 4.71 | 0.88 | 0.89 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.54 | 0.12% | -0.17% | -0.59% | -2.94% | -0.52 | 1.84 | 1.85 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 112.51 | 0.19% | -0.18% | -0.62% | -2.36% | -0.46 | 2.44 | 2.45 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.38 | 0.21% | -0.24% | -0.92% | -3.07% | -0.42 | 2.74 | 2.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 116.43 | 0.21% | -0.43% | -1.00% | -1.88% | -0.32 | 3.16 | 3.17 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 120.71 | 0.28% | -0.36% | -1.07% | -1.74% | -0.29 | 3.64 | 3.65 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.33 | 0.65% | -0.47% | -1.36% | 2.10% | -0.02 | 5.18 | 5.18 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.97 | 0.41% | -1.26% | -2.55% | 0.53% | 0.23 | 5.66 | 5.64 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.84 | 0.45% | -1.57% | -3.19% | 1.44% | 0.49 | 6.54 | 6.50 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 137.89 | 0.61% | -1.64% | -3.73% | 0.72% | 0.68 | 6.94 | 6.89 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.15 | 0.86% | -2.23% | -4.94% | | 0.87 | 9.03 | 8.95 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.44 | 0.67% | -3.21% | -6.72% | 4.87% | 1.23 | 11.67 | 11.53 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 104.78 | 0.13% | -6.08% | -13.14% | 9.31% | 1.78 | 21.69 | 21.31 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|--------|---------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 25-Nov-2016 | Week to Date 18-Nov-2016 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.94 | -0.01% | -0.04% | -4.96% | -4.85% | 4.71 | 0.88 | 0.89 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 110.01 | 0.20% | 0.11% | -3.90% | -3.30% | -0.52 | 1.84 | 1.85 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.44 | 0.26% | 0.08% | -0.03% | -2.68% | -0.46 | 2.44 | 2.45 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.99 | 0.30% | 0.10% | -4.88% | -3.52% | -0.42 | 2.74 | 2.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.15 | 0.28% | -0.16% | -0.40% | -2.19% | -0.32 | 3.16 | 3.17 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.23 | 0.36% | -0.08% | -4.38% | -2.12% | -0.29 | 3.64 | 3.65 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.89 | 0.66% | -0.41% | -1.24% | 2.01% | -0.02 | 5.18 | 5.18 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.64 | 0.46% | -1.02% | -2.04% | 0.21% | 0.23 | 5.66 | 5.64 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 123.19 | 0.50% | -1.36% | -2.73% | 1.14% | 0.49 | 6.54 | 6.50 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.69 | 0.67% | -1.34% | -3.09% | 0.32% | 0.68 | 6.94 | 6.89 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.68 | 0.87% | -2.16% | -4.77% | | 0.87 | 9.03 | 8.95 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.71 | 0.71% | -3.04% | -6.37% | 4.59% | 1.23 | 11.67 | 11.53 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 106.32 | 0.16% | -5.88% | -12.76% | 8.94% | 1.78 | 21.69 | 21.31 |