

Irish Stock Exchange Daily Bond Index Report

Monday 10 October, 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 10-Oct-2016 | Previous Close Value 07-Oct-2016 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 120.79 | 121.04 | -0.207% | -0.97% | -0.97% | 1.77% | 20.79% | 6.07 | 6.05 | 0.44 |
| All Bond Index (Return) | 204.54 | 204.90 | -0.176% | -0.86% | -0.86% | 4.43% | 104.54% | 6.07 | 6.05 | 0.44 |
| Under 3 Bond Index (Clean) | 90.43 | 90.45 | -0.013% | -0.07% | -0.07% | -2.89% | -9.57% | 1.87 | 1.88 | -0.48 |
| Under 3 Bond Index (Return) | 143.62 | 143.59 | 0.022% | 0.05% | 0.05% | 0.48% | 43.62% | 1.87 | 1.88 | -0.48 |
| Under 5 Bond Index (Clean) | 103.95 | 103.97 | -0.020% | -0.12% | -0.12% | -1.95% | 3.95% | 2.63 | 2.64 | -0.42 |
| Under 5 Bond Index (Return) | 169.29 | 169.27 | 0.014% | -0.01% | -0.01% | 1.29% | 69.29% | 2.63 | 2.64 | -0.42 |
| Under 10 Bond Index (Clean) | 115.58 | 115.73 | -0.129% | -0.57% | -0.57% | 0.09% | 15.58% | 4.47 | 4.47 | 0.04 |
| Under 10 Bond Index (Return) | 191.20 | 191.38 | -0.097% | -0.47% | -0.47% | 2.93% | 91.20% | 4.47 | 4.47 | 0.04 |
| 5 Plus Bond Index (Clean) | 135.81 | 136.33 | -0.379% | -1.74% | -1.74% | 6.01% | 35.81% | 9.31 | 9.25 | 0.67 |
| 5 Plus Bond Index (Return) | 232.80 | 233.63 | -0.354% | -1.65% | -1.65% | 8.03% | 132.80% | 9.31 | 9.25 | 0.67 |
| 10 Plus Bond Index (Clean) | 148.90 | 149.94 | -0.689% | -3.35% | -3.35% | 13.01% | 48.90% | 16.09 | 15.91 | 1.14 |
| 10 Plus Bond Index (Return) | 266.23 | 268.02 | -0.667% | -3.28% | -3.28% | 14.54% | 166.23% | 16.09 | 15.91 | 1.14 |

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 | 106.15 | 5.40 | 358 | 111.54 | 0.00 | 6,339 | 6,729 | 7071 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 110.11 | 4.41 | 358 | 114.52 | 0.00 | 9,231 | 10,164 | 10571 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 113.16 | 1.37 | 114 | 114.53 | 0.00 | 7,700 | 8,713 | 8819 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 119.29 | 5.79 | 358 | 125.08 | 0.00 | 6,627 | 7,905 | 8288 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 117.41 | 2.16 | 175 | 119.57 | 0.00 | 11,269 | 13,230 | 13474 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 121.77 | 4.90 | 358 | 126.67 | 0.00 | 8,202 | 9,987 | 10390 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 105.35 | 0.46 | 209 | 105.81 | 0.00 | 5,714 | 6,019 | 6045 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 125.14 | 2.18 | 204 | 127.32 | 0.00 | 5,520 | 6,907 | 7027 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 123.55 | 1.92 | 206 | 125.46 | 0.00 | 7,982 | 9,861 | 10014 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 141.30 | 3.12 | 211 | 144.42 | 0.00 | 11,390 | 16,094 | 16450 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 104.47 | 0.41 | 148 | 104.88 | 0.00 | 5,750 | 6,007 | 6030 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 120.06 | 0.97 | 148 | 121.03 | 0.00 | 8,098 | 9,722 | 9801 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 114.54 | 1.29 | 235 | 115.83 | 0.00 | 5,920 | 6,780 | 6857 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 10-Oct-2016 | Previous Index Price 07-Oct-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 106.15 | 106.16 | -0.011% | -0.072% | -0.072% | -3.697% | -0.52 | 0.97 | 0.97 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 110.11 | 110.14 | -0.023% | -0.071% | -0.071% | -2.432% | -0.48 | 1.90 | 1.91 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 113.16 | 113.16 | -0.004% | -0.056% | -0.056% | -1.805% | -0.46 | 2.57 | 2.58 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 119.29 | 119.31 | -0.017% | -0.155% | -0.155% | -2.329% | -0.44 | 2.73 | 2.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 117.41 | 117.44 | -0.030% | -0.163% | -0.163% | -1.047% | -0.41 | 3.29 | 3.30 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.77 | 121.80 | -0.029% | -0.202% | -0.202% | -0.873% | -0.37 | 3.62 | 3.63 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.35 | 105.45 | -0.092% | -0.401% | -0.401% | 3.092% | -0.18 | 5.31 | 5.32 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 125.14 | 125.39 | -0.199% | -0.830% | -0.830% | 2.300% | -0.01 | 5.79 | 5.79 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 123.55 | 123.85 | -0.248% | -1.021% | -1.021% | 3.712% | 0.20 | 6.68 | 6.66 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 141.30 | 141.71 | -0.291% | -1.353% | -1.353% | 3.210% | 0.40 | 7.09 | 7.06 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 104.47 | 104.97 | -0.474% | -1.814% | -1.814% | | 0.52 | 9.17 | 9.12 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 120.06 | 120.64 | -0.482% | -2.138% | -2.138% | 10.016% | 0.83 | 11.85 | 11.75 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 114.54 | 115.68 | -0.984% | -5.048% | -5.048% | 19.491% | 1.38 | 22.16 | 21.86 |

| Return Price Performance | | | Index Price 10-Oct-2016 | Previous Index Price 07-Oct-2016 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.54 | 111.51 | 0.030% | 0.066% | 0.066% | 0.184% | -0.52 | 0.97 | 0.97 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.52 | 114.51 | 0.010% | 0.040% | 0.040% | 0.665% | -0.48 | 1.90 | 1.91 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.53 | 114.50 | 0.027% | 0.050% | 0.050% | -2.610% | -0.46 | 2.57 | 2.58 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.08 | 125.05 | 0.023% | -0.018% | -0.018% | 1.416% | -0.44 | 2.73 | 2.75 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.57 | 119.56 | 0.002% | -0.057% | -0.057% | -1.849% | -0.41 | 3.29 | 3.30 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.67 | 126.67 | 0.005% | -0.087% | -0.087% | 2.275% | -0.37 | 3.62 | 3.63 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.81 | 105.90 | -0.086% | -0.379% | -0.379% | 2.899% | -0.18 | 5.31 | 5.32 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 127.32 | 127.54 | -0.171% | -0.733% | -0.733% | 1.545% | -0.01 | 5.79 | 5.79 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 125.46 | 125.74 | -0.222% | -0.933% | -0.933% | 3.004% | 0.20 | 6.68 | 6.66 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 144.42 | 144.78 | -0.253% | -1.224% | -1.224% | 2.253% | 0.40 | 7.09 | 7.06 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 104.88 | 105.37 | -0.465% | -1.782% | -1.782% | | 0.52 | 9.17 | 9.12 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 121.03 | 121.59 | -0.462% | -2.069% | -2.069% | 9.392% | 0.83 | 11.85 | 11.75 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 115.83 | 116.95 | -0.959% | -4.952% | -4.952% | 18.692% | 1.38 | 22.16 | 21.86 |