

Irish Stock Exchange Weekly Bond Index Report

Friday 30 September, 2016

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Bond Indices Performance

| Index | Close Value 30-Sep-2016 | Performance | | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|-----------------------------|--------|--------|--------|--------------------|----------------------|----------------------|----------------------|
| | | Week to Date 23-Sep-2016 | MTD | QTD | YTD | Since Inception | | | |
| All Bond Index (Clean) | 121.97 | 0.27% | 0.17% | 0.44% | 2.77% | 21.97% | 6.17 | 6.15 | 0.31 |
| All Bond Index (Return) | 206.32 | 0.32% | 0.35% | 1.26% | 5.34% | 106.32% | 6.17 | 6.15 | 0.31 |
| Under 3 Bond Index (Clean) | 90.49 | -0.05% | -0.33% | -0.91% | -2.83% | -9.51% | 1.89 | 1.90 | -0.46 |
| Under 3 Bond Index (Return) | 143.54 | 0.03% | 0.02% | 0.16% | 0.43% | 43.54% | 1.89 | 1.90 | -0.46 |
| Under 5 Bond Index (Clean) | 104.08 | 0.01% | -0.26% | -0.63% | -1.83% | 4.08% | 2.65 | 2.66 | -0.43 |
| Under 5 Bond Index (Return) | 169.31 | 0.09% | 0.09% | 0.42% | 1.29% | 69.31% | 2.65 | 2.66 | -0.43 |
| Under 10 Bond Index (Clean) | 116.25 | 0.16% | 0.07% | 0.15% | 0.67% | 16.25% | 4.51 | 4.51 | -0.07 |
| Under 10 Bond Index (Return) | 192.09 | 0.22% | 0.30% | 1.02% | 3.41% | 92.09% | 4.51 | 4.51 | -0.07 |
| 5 Plus Bond Index (Clean) | 138.22 | 0.50% | 0.55% | 1.46% | 7.89% | 38.22% | 9.43 | 9.38 | 0.50 |
| 5 Plus Bond Index (Return) | 236.72 | 0.54% | 0.60% | 2.07% | 9.85% | 136.72% | 9.43 | 9.38 | 0.50 |
| 10 Plus Bond Index (Clean) | 154.07 | 0.90% | 0.74% | 2.30% | 16.94% | 54.07% | 16.28 | 16.13 | 0.94 |
| 10 Plus Bond Index (Return) | 275.25 | 0.93% | 0.63% | 2.76% | 18.43% | 175.25% | 16.28 | 16.13 | 0.94 |

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 | 106.23 | 5.24 | 348 | 111.47 | 0.00 | 6,339 | 6,734 | 7066 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 110.19 | 4.29 | 348 | 114.48 | 0.00 | 9,231 | 10,171 | 10567 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 113.22 | 1.25 | 104 | 114.47 | 0.00 | 7,700 | 8,718 | 8814 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 119.47 | 5.63 | 348 | 125.10 | 0.00 | 6,627 | 7,917 | 8290 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 117.60 | 2.03 | 165 | 119.63 | 0.00 | 11,269 | 13,252 | 13481 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 122.02 | 4.77 | 348 | 126.78 | 0.00 | 8,202 | 10,008 | 10399 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 105.77 | 0.44 | 199 | 106.21 | 0.00 | 5,714 | 6,044 | 6068 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 126.19 | 2.07 | 194 | 128.26 | 0.00 | 5,520 | 6,965 | 7079 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 124.82 | 1.83 | 196 | 126.65 | 0.00 | 7,982 | 9,963 | 10109 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 143.23 | 2.97 | 201 | 146.21 | 0.00 | 11,390 | 16,315 | 16653 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 106.40 | 0.38 | 138 | 106.78 | 0.00 | 5,750 | 6,118 | 6140 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 122.68 | 0.91 | 138 | 123.59 | 0.00 | 8,098 | 9,934 | 10008 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 120.63 | 1.23 | 225 | 121.87 | 0.00 | 5,920 | 7,141 | 7214 |

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Bond Index Constituent

| Clean Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|-------------------------|--------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 30-Sep-2016 | Week to Date 23-Sep-2016 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 106.23 | -0.11% | -0.43% | -1.27% | -3.63% | -0.47 | 0.99 | 0.99 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 110.19 | -0.04% | -0.29% | -0.85% | -2.36% | -0.46 | 1.92 | 1.93 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 113.22 | -0.02% | -0.32% | -0.69% | -1.75% | -0.45 | 2.59 | 2.60 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 119.47 | 0.00% | -0.33% | -0.68% | -2.18% | -0.45 | 2.75 | 2.77 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 117.60 | 0.07% | -0.19% | -0.32% | -0.88% | -0.43 | 3.31 | 3.32 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 122.02 | 0.09% | -0.11% | -0.31% | -0.67% | -0.40 | 3.64 | 3.66 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 105.77 | 0.22% | 0.42% | 0.98% | 3.51% | -0.25 | 5.33 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 126.19 | 0.25% | 0.39% | 1.04% | 3.16% | -0.14 | 5.82 | 5.83 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 124.82 | 0.39% | 0.42% | 1.11% | 4.78% | 0.06 | 6.70 | 6.70 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 143.23 | 0.34% | 0.48% | 1.04% | 4.63% | 0.22 | 7.12 | 7.10 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 106.40 | 0.56% | 0.77% | 1.89% | | 0.32 | 9.19 | 9.16 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 122.68 | 0.84% | 0.54% | 2.00% | 12.42% | 0.65 | 11.90 | 11.82 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 120.63 | 0.99% | 1.03% | 2.73% | 25.84% | 1.14 | 22.37 | 22.12 |

| Return Price Performance | | | | Performance | | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|-------------------------|--------------------------|--------|-------|--------|-------------------|-------------------|-------------------|
| ISIN | SEDOL | Bond Name | Close Price 30-Sep-2016 | Week to Date 23-Sep-2016 | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 111.47 | -0.01% | -0.01% | 0.01% | 0.12% | -0.47 | 0.99 | 0.99 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 114.48 | 0.04% | 0.05% | 0.16% | 0.62% | -0.46 | 1.92 | 1.93 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 114.47 | 0.05% | 0.00% | 0.28% | -2.66% | -0.45 | 2.59 | 2.60 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 125.10 | 0.09% | 0.08% | 0.54% | 1.43% | -0.45 | 2.75 | 2.77 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 119.63 | 0.14% | 0.13% | 0.64% | -1.79% | -0.43 | 3.31 | 3.32 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 126.78 | 0.17% | 0.22% | 0.70% | 2.36% | -0.40 | 3.64 | 3.66 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 106.21 | 0.23% | 0.42% | 1.16% | 3.29% | -0.25 | 5.33 | 5.34 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 128.26 | 0.30% | 0.55% | 1.81% | 2.29% | -0.14 | 5.82 | 5.83 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 126.65 | 0.43% | 0.55% | 1.79% | 3.97% | 0.06 | 6.70 | 6.70 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 146.21 | 0.40% | 0.65% | 1.98% | 3.52% | 0.22 | 7.12 | 7.10 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 106.78 | 0.58% | 0.69% | 2.13% | | 0.32 | 9.19 | 9.16 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 123.59 | 0.87% | 0.52% | 2.50% | 11.70% | 0.65 | 11.90 | 11.82 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 121.87 | 1.01% | 0.79% | 3.14% | 24.88% | 1.14 | 22.37 | 22.12 |