

Irish Stock Exchange Daily Bond Index Report

Friday 11 August, 2017

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Bond Indices Performance

| Index | Close Value 11-Aug-2017 | Previous Close Value 10-Aug-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.72 | 116.60 | 0.104% | 0.71% | 0.55% | -1.77% | 16.72% | 6.09 | 6.05 | 0.78 |
| All Bond Index (Return) | 203.32 | 203.09 | 0.111% | 0.80% | 0.91% | 0.30% | 103.32% | 6.09 | 6.05 | 0.78 |
| Under 3 Bond Index (Clean) | 86.90 | 86.90 | 0.003% | -0.07% | -0.30% | -3.01% | -13.10% | 1.67 | 1.68 | -0.48 |
| Under 3 Bond Index (Return) | 143.25 | 143.22 | 0.015% | 0.06% | 0.20% | -0.32% | 43.25% | 1.67 | 1.68 | -0.48 |
| Under 5 Bond Index (Clean) | 100.21 | 100.20 | 0.009% | 0.01% | -0.18% | -2.77% | 0.21% | 2.20 | 2.21 | -0.38 |
| Under 5 Bond Index (Return) | 168.92 | 168.89 | 0.020% | 0.13% | 0.27% | -0.30% | 68.92% | 2.20 | 2.21 | -0.38 |
| Under 10 Bond Index (Clean) | 111.87 | 111.82 | 0.040% | 0.28% | 0.17% | -2.11% | 11.87% | 4.03 | 4.02 | 0.19 |
| Under 10 Bond Index (Return) | 190.65 | 190.56 | 0.049% | 0.38% | 0.56% | 0.05% | 90.65% | 4.03 | 4.02 | 0.19 |
| 5 Plus Bond Index (Clean) | 131.75 | 131.50 | 0.191% | 1.36% | 1.22% | -0.68% | 31.75% | 9.70 | 9.60 | 1.03 |
| 5 Plus Bond Index (Return) | 231.10 | 230.65 | 0.196% | 1.43% | 1.51% | 1.04% | 131.10% | 9.70 | 9.60 | 1.03 |
| 10 Plus Bond Index (Clean) | 140.82 | 140.26 | 0.403% | 2.77% | 2.34% | -0.76% | 40.82% | 15.76 | 15.53 | 1.50 |
| 10 Plus Bond Index (Return) | 257.12 | 256.08 | 0.406% | 2.81% | 2.56% | 0.86% | 157.12% | 15.76 | 15.53 | 1.50 |

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 | 101.08 | 4.48 | 297 | 105.55 | 0.00 | 6,227 | 6,294 | 6573 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 105.92 | 3.66 | 297 | 109.58 | 0.00 | 8,835 | 9,358 | 9681 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 109.18 | 0.65 | 54 | 109.83 | 0.00 | 7,298 | 7,968 | 8015 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 113.98 | 4.80 | 297 | 118.78 | 0.00 | 6,386 | 7,279 | 7585 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 113.33 | 1.42 | 115 | 114.75 | 0.00 | 10,926 | 12,382 | 12537 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 117.32 | 4.07 | 297 | 121.39 | 0.00 | 8,058 | 9,453 | 9781 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.26 | 0.33 | 149 | 104.58 | 0.00 | 6,828 | 7,118 | 7141 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 121.37 | 1.54 | 144 | 122.91 | 0.00 | 6,308 | 7,656 | 7753 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.41 | 1.36 | 146 | 121.77 | 0.00 | 8,031 | 9,670 | 9780 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 136.48 | 2.23 | 151 | 138.72 | 0.00 | 11,490 | 15,682 | 15939 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.44 | 0.24 | 88 | 102.68 | 0.00 | 9,965 | 10,208 | 10232 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 115.09 | 0.58 | 88 | 115.67 | 0.00 | 9,157 | 10,538 | 10591 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 102.41 | 0.41 | 88 | 102.82 | 0.00 | 4,050 | 4,148 | 4164 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 105.49 | 0.95 | 174 | 106.45 | 0.00 | 7,219 | 7,615 | 7684 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 11-Aug-2017 | Previous Index Price 10-Aug-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 101.08 | 101.09 | -0.014% | -0.204% | -0.696% | -3.589% | -0.61 | 0.17 | 0.18 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 105.92 | 105.92 | -0.005% | -0.159% | -0.443% | -2.958% | -0.50 | 1.13 | 1.14 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.18 | 109.17 | 0.014% | -0.072% | -0.159% | -2.798% | -0.55 | 1.80 | 1.81 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 113.98 | 113.98 | 0.002% | -0.062% | -0.340% | -3.551% | -0.48 | 2.03 | 2.04 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 113.33 | 113.32 | 0.011% | 0.054% | -0.086% | -2.668% | -0.44 | 2.56 | 2.57 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 117.32 | 117.32 | 0.000% | 0.108% | -0.067% | -2.983% | -0.41 | 2.93 | 2.94 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.26 | 104.19 | 0.060% | 0.404% | 0.469% | -0.619% | -0.13 | 4.50 | 4.51 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 121.37 | 121.28 | 0.076% | 0.349% | 0.256% | -1.977% | 0.07 | 5.12 | 5.12 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.41 | 120.31 | 0.084% | 0.547% | 0.532% | -1.088% | 0.27 | 6.01 | 5.99 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 136.48 | 136.40 | 0.065% | 0.607% | 0.519% | -1.699% | 0.48 | 6.50 | 6.47 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.44 | 102.33 | 0.111% | 1.059% | 1.264% | 0.059% | 0.71 | 8.41 | 8.35 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.09 | 114.80 | 0.252% | 1.842% | 1.338% | -0.314% | 1.12 | 11.21 | 11.08 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.41 | 101.97 | 0.428% | 2.873% | 2.356% | | 1.56 | 16.91 | 16.65 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.49 | 104.86 | 0.599% | 4.005% | 3.727% | -1.930% | 1.75 | 21.42 | 21.05 |

| Return Price Performance | | | Index Price 11-Aug-2017 | Previous Index Price 10-Aug-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.55 | 105.55 | 0.001% | -0.040% | -0.071% | -0.366% | -0.61 | 0.17 | 0.18 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.58 | 109.57 | 0.007% | -0.030% | 0.043% | -0.424% | -0.50 | 1.13 | 1.14 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.83 | 109.81 | 0.025% | 0.049% | 0.303% | -4.223% | -0.55 | 1.80 | 1.81 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.78 | 118.76 | 0.015% | 0.090% | 0.245% | -0.482% | -0.48 | 2.03 | 2.04 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.75 | 114.72 | 0.023% | 0.172% | 0.367% | -4.051% | -0.44 | 2.56 | 2.57 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.39 | 121.38 | 0.011% | 0.228% | 0.410% | -0.442% | -0.41 | 2.93 | 2.94 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.58 | 104.52 | 0.063% | 0.427% | 0.557% | -0.908% | -0.13 | 4.50 | 4.51 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.91 | 122.80 | 0.084% | 0.441% | 0.621% | -3.117% | 0.07 | 5.12 | 5.12 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.77 | 121.66 | 0.090% | 0.626% | 0.851% | -2.120% | 0.27 | 6.01 | 5.99 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.72 | 138.62 | 0.074% | 0.716% | 0.965% | -3.105% | 0.48 | 6.50 | 6.47 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.68 | 102.57 | 0.114% | 1.087% | 1.376% | -0.316% | 0.71 | 8.41 | 8.35 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.67 | 115.37 | 0.257% | 1.898% | 1.578% | -1.102% | 1.12 | 11.21 | 11.08 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.82 | 102.38 | 0.431% | 2.914% | 2.546% | | 1.56 | 16.91 | 16.65 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 106.45 | 105.81 | 0.598% | 4.028% | 3.925% | -2.611% | 1.75 | 21.42 | 21.05 |