

Irish Stock Exchange Daily Bond Index Report

Tuesday 3 October, 2017

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Bond Indices Performance

| Index | Close Value 03-Oct-2017 | Previous Close Value 02-Oct-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 115.89 | 115.99 | -0.082% | -0.08% | -0.08% | -2.46% | 15.89% | 6.31 | 6.26 | 0.85 |
| All Bond Index (Return) | 202.84 | 202.98 | -0.072% | -0.04% | -0.04% | 0.06% | 102.84% | 6.31 | 6.26 | 0.85 |
| Under 3 Bond Index (Clean) | 86.30 | 86.32 | -0.019% | -0.03% | -0.03% | -3.68% | -13.70% | 1.79 | 1.80 | -0.48 |
| Under 3 Bond Index (Return) | 143.18 | 143.19 | -0.007% | 0.01% | 0.01% | -0.37% | 43.18% | 1.79 | 1.80 | -0.48 |
| Under 5 Bond Index (Clean) | 99.59 | 99.61 | -0.020% | -0.05% | -0.05% | -3.36% | -0.41% | 2.30 | 2.31 | -0.38 |
| Under 5 Bond Index (Return) | 168.86 | 168.87 | -0.009% | -0.01% | -0.01% | -0.33% | 68.86% | 2.30 | 2.31 | -0.38 |
| Under 10 Bond Index (Clean) | 111.30 | 111.33 | -0.030% | -0.07% | -0.07% | -2.61% | 11.30% | 4.17 | 4.16 | 0.21 |
| Under 10 Bond Index (Return) | 190.65 | 190.69 | -0.020% | -0.03% | -0.03% | 0.05% | 90.65% | 4.17 | 4.16 | 0.21 |
| 5 Plus Bond Index (Clean) | 130.68 | 130.86 | -0.131% | -0.09% | -0.09% | -1.49% | 30.68% | 9.57 | 9.47 | 1.09 |
| 5 Plus Bond Index (Return) | 230.09 | 230.38 | -0.123% | -0.07% | -0.07% | 0.61% | 130.09% | 9.57 | 9.47 | 1.09 |
| 10 Plus Bond Index (Clean) | 138.47 | 138.89 | -0.307% | -0.10% | -0.10% | -2.42% | 38.47% | 15.60 | 15.35 | 1.61 |
| 10 Plus Bond Index (Return) | 253.56 | 254.32 | -0.298% | -0.08% | -0.08% | -0.54% | 153.56% | 15.60 | 15.35 | 1.61 |

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 | 100.21 | 5.27 | 350 | 105.48 | 0.00 | 6,227 | 6,240 | 6569 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 105.23 | 4.32 | 350 | 109.54 | 0.00 | 8,835 | 9,297 | 9678 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 108.47 | 1.29 | 107 | 109.76 | 0.00 | 7,298 | 7,915 | 8010 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 113.09 | 5.66 | 350 | 118.75 | 0.00 | 6,386 | 7,222 | 7583 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 112.63 | 2.07 | 168 | 114.70 | 0.00 | 10,926 | 12,306 | 12532 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 116.51 | 4.80 | 350 | 121.31 | 0.00 | 7,808 | 9,097 | 9471 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.19 | 0.44 | 202 | 104.63 | 0.00 | 6,828 | 7,113 | 7144 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 120.89 | 2.11 | 197 | 122.99 | 0.00 | 6,308 | 7,626 | 7759 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.10 | 1.85 | 199 | 121.96 | 0.00 | 8,031 | 9,645 | 9794 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 135.77 | 3.02 | 204 | 138.79 | 0.00 | 11,490 | 15,600 | 15947 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.24 | 0.39 | 141 | 102.63 | 0.00 | 10,519 | 10,754 | 10795 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.02 | 0.93 | 141 | 114.94 | 0.00 | 9,157 | 10,440 | 10525 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 100.76 | 0.66 | 141 | 101.41 | 0.00 | 4,568 | 4,602 | 4632 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 102.61 | 1.24 | 227 | 103.85 | 0.00 | 7,319 | 7,510 | 7601 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 03-Oct-2017 | Previous Index Price 02-Oct-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 100.21 | 100.23 | -0.016% | -0.032% | -0.032% | -4.417% | -0.35 | 0.04 | 0.04 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 105.23 | 105.25 | -0.016% | -0.029% | -0.029% | -3.589% | -0.52 | 1.00 | 1.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 108.47 | 108.49 | -0.018% | -0.018% | -0.018% | -3.436% | -0.54 | 1.66 | 1.67 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 113.09 | 113.11 | -0.016% | -0.030% | -0.030% | -4.301% | -0.48 | 1.89 | 1.90 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 112.63 | 112.65 | -0.023% | -0.043% | -0.043% | -3.271% | -0.44 | 2.42 | 2.43 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.51 | 116.54 | -0.025% | -0.063% | -0.063% | -3.652% | -0.40 | 2.79 | 2.80 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.19 | 104.21 | -0.021% | -0.129% | -0.129% | -0.686% | -0.14 | 4.36 | 4.37 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.89 | 120.91 | -0.021% | -0.166% | -0.166% | -2.366% | 0.06 | 4.98 | 4.98 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.10 | 120.15 | -0.039% | -0.111% | -0.111% | -1.344% | 0.25 | 5.87 | 5.85 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.77 | 135.81 | -0.031% | -0.060% | -0.060% | -2.215% | 0.49 | 6.36 | 6.33 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.24 | 102.31 | -0.071% | -0.067% | -0.067% | -0.139% | 0.73 | 8.27 | 8.21 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.02 | 114.17 | -0.136% | -0.082% | -0.082% | -1.241% | 1.20 | 11.06 | 10.93 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 100.76 | 101.04 | -0.279% | -0.099% | -0.099% | -1.65% | 1.65 | 16.74 | 16.47 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 102.61 | 103.19 | -0.560% | -0.130% | -0.130% | -4.611% | 1.88 | 21.18 | 20.79 |

| Return Price Performance | | | Index Price 03-Oct-2017 | Previous Index Price 02-Oct-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B8DLLB38 | B8DLLB3 | 5.5 Treas Bnd 2017 | 105.48 | 105.48 | -0.001% | 0.027% | 0.027% | -0.431% | -0.35 | 0.04 | 0.04 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 109.54 | 109.55 | -0.005% | 0.016% | 0.016% | -0.456% | -0.52 | 1.00 | 1.00 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.76 | 109.76 | -0.006% | 0.026% | 0.026% | -4.290% | -0.54 | 1.66 | 1.67 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 118.75 | 118.75 | -0.001% | 0.026% | 0.026% | -0.507% | -0.48 | 1.89 | 1.90 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.70 | 114.71 | -0.012% | 0.001% | 0.001% | -4.092% | -0.44 | 2.42 | 2.43 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 121.31 | 121.32 | -0.012% | -0.016% | -0.016% | -0.509% | -0.40 | 2.79 | 2.80 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.63 | 104.65 | -0.019% | -0.120% | -0.120% | -0.865% | -0.14 | 4.36 | 4.37 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.99 | 123.01 | -0.011% | -0.128% | -0.128% | -3.050% | 0.06 | 4.98 | 4.98 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.96 | 121.99 | -0.030% | -0.079% | -0.079% | -1.973% | 0.25 | 5.87 | 5.85 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.79 | 138.81 | -0.019% | -0.016% | -0.016% | -3.057% | 0.49 | 6.36 | 6.33 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.63 | 102.70 | -0.069% | -0.056% | -0.056% | -0.372% | 0.73 | 8.27 | 8.21 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.94 | 115.09 | -0.129% | -0.059% | -0.059% | -1.720% | 1.20 | 11.06 | 10.93 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 101.41 | 101.69 | -0.272% | -0.080% | -0.080% | -1.65% | 1.65 | 16.74 | 16.47 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 103.85 | 104.42 | -0.548% | -0.108% | -0.108% | -4.984% | 1.88 | 21.18 | 20.79 |