

Irish Stock Exchange Daily Bond Index Report

Tuesday 24 October, 2017

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Bond Indices Performance

| Index | Close Value 24-Oct-2017 | Previous Close Value 23-Oct-2017 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 116.08 | 116.29 | -0.179% | 0.09% | 0.09% | -2.31% | 16.08% | 6.32 | 6.27 | 0.79 |
| All Bond Index (Return) | 203.50 | 203.84 | -0.169% | 0.29% | 0.29% | 0.39% | 103.50% | 6.32 | 6.27 | 0.79 |
| Under 3 Bond Index (Clean) | 86.14 | 86.16 | -0.030% | -0.22% | -0.22% | -3.87% | -13.86% | 1.98 | 1.99 | -0.51 |
| Under 3 Bond Index (Return) | 143.28 | 143.30 | -0.018% | 0.08% | 0.08% | -0.30% | 43.28% | 1.98 | 1.99 | -0.51 |
| Under 5 Bond Index (Clean) | 99.45 | 99.50 | -0.052% | -0.20% | -0.20% | -3.50% | -0.55% | 2.48 | 2.49 | -0.36 |
| Under 5 Bond Index (Return) | 168.96 | 169.03 | -0.043% | 0.05% | 0.05% | -0.27% | 68.96% | 2.48 | 2.49 | -0.36 |
| Under 10 Bond Index (Clean) | 111.29 | 111.44 | -0.132% | -0.08% | -0.08% | -2.62% | 11.29% | 4.21 | 4.20 | 0.16 |
| Under 10 Bond Index (Return) | 190.98 | 191.22 | -0.122% | 0.14% | 0.14% | 0.23% | 90.98% | 4.21 | 4.20 | 0.16 |
| 5 Plus Bond Index (Clean) | 131.16 | 131.53 | -0.286% | 0.27% | 0.27% | -1.13% | 31.16% | 9.56 | 9.46 | 1.05 |
| 5 Plus Bond Index (Return) | 231.24 | 231.88 | -0.275% | 0.43% | 0.43% | 1.11% | 131.24% | 9.56 | 9.46 | 1.05 |
| 10 Plus Bond Index (Clean) | 139.74 | 140.28 | -0.383% | 0.82% | 0.82% | -1.52% | 39.74% | 15.58 | 15.34 | 1.55 |
| 10 Plus Bond Index (Return) | 256.16 | 257.12 | -0.373% | 0.94% | 0.94% | 0.48% | 156.16% | 15.58 | 15.34 | 1.55 |

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 |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 105.05 | 0.07 | 6 | 105.13 | 0.00 | 8,835 | 9,281 | 9288 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 108.24 | 1.54 | 128 | 109.79 | 0.00 | 7,282 | 7,882 | 7994 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 112.84 | 0.10 | 6 | 112.93 | 0.00 | 6,144 | 6,933 | 6939 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 112.41 | 2.33 | 189 | 114.74 | 0.00 | 10,926 | 12,283 | 12537 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 116.48 | 0.08 | 6 | 116.56 | 0.00 | 7,808 | 9,094 | 9101 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 104.20 | 0.49 | 223 | 104.69 | 0.00 | 6,828 | 7,115 | 7148 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 100.02 | 0.00 | 13 | 100.02 | 0.00 | 4,000 | 4,001 | 4001 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 120.81 | 2.33 | 218 | 123.14 | 0.00 | 6,308 | 7,621 | 7768 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 120.15 | 2.05 | 220 | 122.20 | 0.00 | 8,031 | 9,649 | 9814 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 135.92 | 3.33 | 225 | 139.25 | 0.00 | 11,490 | 15,618 | 16000 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.68 | 0.44 | 162 | 103.13 | 0.00 | 10,519 | 10,801 | 10848 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.72 | 1.07 | 162 | 115.79 | 0.00 | 9,217 | 10,574 | 10672 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 101.61 | 0.76 | 162 | 102.37 | 0.00 | 4,618 | 4,692 | 4727 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 104.02 | 1.36 | 248 | 105.38 | 0.00 | 7,369 | 7,665 | 7766 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 24-Oct-2017 | Previous Index Price 23-Oct-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 105.05 | 105.07 | -0.019% | -0.197% | -0.197% | -3.750% | -0.63 | 0.98 | 0.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 108.24 | 108.27 | -0.023% | -0.225% | -0.225% | -3.635% | -0.57 | 1.60 | 1.61 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.84 | 112.88 | -0.037% | -0.255% | -0.255% | -4.517% | -0.54 | 1.93 | 1.94 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 112.41 | 112.46 | -0.043% | -0.231% | -0.231% | -3.453% | -0.47 | 2.36 | 2.37 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.48 | 116.51 | -0.024% | -0.091% | -0.091% | -3.678% | -0.48 | 2.85 | 2.86 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.20 | 104.35 | -0.141% | -0.113% | -0.113% | -0.670% | -0.15 | 4.31 | 4.31 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.02 | 100.17 | -0.153% | | | | 0.00 | 4.98 | 4.98 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 120.81 | 121.02 | -0.170% | -0.230% | -0.230% | -2.428% | 0.04 | 4.92 | 4.92 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 120.15 | 120.41 | -0.216% | -0.072% | -0.072% | -1.304% | 0.22 | 5.81 | 5.80 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.92 | 136.24 | -0.232% | 0.052% | 0.052% | -2.105% | 0.44 | 6.30 | 6.28 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.68 | 102.99 | -0.301% | 0.366% | 0.366% | 0.294% | 0.68 | 8.21 | 8.15 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.72 | 115.07 | -0.304% | 0.537% | 0.537% | -0.629% | 1.13 | 11.01 | 10.89 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 101.61 | 102.01 | -0.391% | 0.751% | 0.751% | | 1.60 | 16.70 | 16.44 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 104.02 | 104.53 | -0.485% | 1.248% | 1.248% | -3.295% | 1.81 | 21.17 | 20.79 |

| Return Price Performance | | | Index Price 24-Oct-2017 | Previous Index Price 23-Oct-2017 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 105.13 | 105.13 | -0.008% | -4.016% | -4.016% | -4.470% | -0.63 | 0.98 | 0.98 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.79 | 109.80 | -0.012% | 0.052% | 0.052% | -4.265% | -0.57 | 1.60 | 1.61 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.93 | 112.96 | -0.023% | -4.873% | -4.873% | -5.380% | -0.54 | 1.93 | 1.94 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.74 | 114.78 | -0.031% | 0.042% | 0.042% | -4.053% | -0.47 | 2.36 | 2.37 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.56 | 116.58 | -0.012% | -3.927% | -3.927% | -4.401% | -0.48 | 2.85 | 2.86 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.69 | 104.84 | -0.138% | -0.060% | -0.060% | -0.805% | -0.15 | 4.31 | 4.31 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.02 | 100.17 | -0.153% | | | | 0.00 | 4.98 | 4.98 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 123.14 | 123.33 | -0.159% | -0.009% | -0.009% | -2.934% | 0.04 | 4.92 | 4.92 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 122.20 | 122.45 | -0.205% | 0.120% | 0.120% | -1.778% | 0.22 | 5.81 | 5.80 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.25 | 139.55 | -0.216% | 0.318% | 0.318% | -2.734% | 0.44 | 6.30 | 6.28 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.13 | 103.44 | -0.297% | 0.431% | 0.431% | 0.115% | 0.68 | 8.21 | 8.15 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.79 | 116.13 | -0.296% | 0.676% | 0.676% | -0.998% | 1.13 | 11.01 | 10.89 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.37 | 102.76 | -0.383% | 0.861% | 0.861% | | 1.60 | 16.70 | 16.44 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.38 | 105.88 | -0.473% | 1.365% | 1.365% | -3.583% | 1.81 | 21.17 | 20.79 |