

Irish Stock Exchange Daily Bond Index Report

Thursday 18 January, 2018

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Bond Indices Performance

| Index | Close Value 18-Jan-2018 | Previous Close Value 17-Jan-2018 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 115.37 | 115.48 | -0.090% | -0.38% | -0.38% | -0.38% | 15.37% | 6.35 | 6.29 | 0.84 |
| All Bond Index (Return) | 203.75 | 203.91 | -0.080% | -0.19% | -0.19% | -0.19% | 103.75% | 6.35 | 6.29 | 0.84 |
| Under 3 Bond Index (Clean) | 85.07 | 85.10 | -0.038% | -0.34% | -0.34% | -0.34% | -14.93% | 1.73 | 1.74 | -0.47 |
| Under 3 Bond Index (Return) | 142.96 | 142.99 | -0.026% | -0.10% | -0.10% | -0.10% | 42.96% | 1.73 | 1.74 | -0.47 |
| Under 5 Bond Index (Clean) | 98.38 | 98.42 | -0.034% | -0.30% | -0.30% | -0.30% | -1.62% | 2.24 | 2.25 | -0.31 |
| Under 5 Bond Index (Return) | 168.58 | 168.62 | -0.024% | -0.10% | -0.10% | -0.10% | 68.58% | 2.24 | 2.25 | -0.31 |
| Under 10 Bond Index (Clean) | 110.28 | 110.33 | -0.047% | -0.33% | -0.33% | -0.33% | 10.28% | 4.01 | 4.00 | 0.21 |
| Under 10 Bond Index (Return) | 190.71 | 190.78 | -0.038% | -0.15% | -0.15% | -0.15% | 90.71% | 4.01 | 4.00 | 0.21 |
| 5 Plus Bond Index (Clean) | 130.88 | 131.05 | -0.133% | -0.45% | -0.45% | -0.45% | 30.88% | 9.48 | 9.38 | 1.04 |
| 5 Plus Bond Index (Return) | 232.21 | 232.50 | -0.123% | -0.26% | -0.26% | -0.26% | 132.21% | 9.48 | 9.38 | 1.04 |
| 10 Plus Bond Index (Clean) | 140.72 | 141.06 | -0.242% | -0.60% | -0.60% | -0.60% | 40.72% | 14.72 | 14.51 | 1.45 |
| 10 Plus Bond Index (Return) | 259.41 | 260.02 | -0.234% | -0.36% | -0.36% | -0.36% | 159.41% | 14.72 | 14.51 | 1.45 |

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 | 103.73 | 1.13 | 92 | 104.86 | 0.00 | 8,835 | 9,164 | 9265 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 106.92 | 2.58 | 214 | 109.50 | 0.00 | 7,210 | 7,709 | 7895 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 111.15 | 1.49 | 92 | 112.64 | 0.00 | 6,110 | 6,791 | 6882 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 111.24 | 3.39 | 275 | 114.63 | 0.00 | 10,842 | 12,060 | 12428 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 114.97 | 1.26 | 92 | 116.23 | 0.00 | 7,422 | 8,533 | 8626 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.76 | 0.68 | 309 | 104.43 | 0.00 | 6,828 | 7,084 | 7130 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 99.76 | 0.00 | 99 | 99.76 | 0.00 | 4,000 | 3,990 | 3990 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 119.64 | 3.25 | 304 | 122.89 | 0.00 | 6,383 | 7,637 | 7844 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 119.09 | 2.85 | 306 | 121.94 | 0.00 | 8,031 | 9,564 | 9793 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 134.68 | 4.60 | 311 | 139.29 | 0.00 | 11,490 | 15,476 | 16004 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.61 | 0.68 | 248 | 103.28 | 0.00 | 11,319 | 11,614 | 11690 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 99.30 | 0.02 | 8 | 99.32 | 0.00 | 4,000 | 3,972 | 3973 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.83 | 1.63 | 248 | 116.46 | 0.00 | 9,357 | 10,744 | 10897 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 102.82 | 1.16 | 248 | 103.98 | 0.00 | 4,716 | 4,849 | 4903 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 105.40 | 1.83 | 334 | 107.23 | 0.00 | 7,979 | 8,410 | 8556 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 18-Jan-2018 | Previous Index Price 17-Jan-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 103.73 | 103.76 | -0.028% | -0.302% | -0.302% | -0.302% | -0.53 | 0.74 | 0.74 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 106.92 | 106.96 | -0.044% | -0.317% | -0.317% | -0.317% | -0.50 | 1.36 | 1.37 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 111.15 | 111.20 | -0.040% | -0.383% | -0.383% | -0.383% | -0.48 | 1.68 | 1.69 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 111.24 | 111.27 | -0.033% | -0.340% | -0.340% | -0.340% | -0.49 | 2.12 | 2.13 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 114.97 | 115.02 | -0.049% | -0.376% | -0.376% | -0.376% | -0.42 | 2.61 | 2.62 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.76 | 103.78 | -0.018% | -0.156% | -0.156% | -0.156% | -0.10 | 4.07 | 4.07 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.76 | 99.78 | -0.015% | -0.119% | -0.119% | -0.119% | 0.05 | 4.74 | 4.74 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.64 | 119.69 | -0.046% | -0.273% | -0.273% | -0.273% | 0.08 | 4.68 | 4.68 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.09 | 119.14 | -0.041% | -0.360% | -0.360% | -0.360% | 0.27 | 5.57 | 5.55 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.68 | 134.78 | -0.070% | -0.473% | -0.473% | -0.473% | 0.45 | 6.06 | 6.04 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.61 | 102.69 | -0.084% | -0.319% | -0.319% | -0.319% | 0.68 | 7.97 | 7.91 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 99.30 | 99.39 | -0.094% | -0.319% | -0.319% | -0.319% | 0.97 | 9.89 | 9.79 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.83 | 115.00 | -0.149% | -0.643% | -0.643% | -0.643% | 1.10 | 10.77 | 10.65 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.82 | 103.11 | -0.279% | -0.869% | -0.869% | -0.869% | 1.53 | 16.48 | 16.23 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.40 | 105.84 | -0.410% | -0.253% | -0.253% | -0.253% | 1.75 | 20.98 | 20.62 |

| Return Price Performance | | | Index Price 18-Jan-2018 | Previous Index Price 17-Jan-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.86 | 104.88 | -0.016% | -0.065% | -0.065% | -0.065% | -0.53 | 0.74 | 0.74 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.50 | 109.53 | -0.032% | -0.089% | -0.089% | -0.089% | -0.50 | 1.36 | 1.37 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.64 | 112.67 | -0.026% | -0.091% | -0.091% | -0.091% | -0.48 | 1.68 | 1.69 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.63 | 114.65 | -0.022% | -0.117% | -0.117% | -0.117% | -0.49 | 2.12 | 2.13 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.23 | 116.27 | -0.037% | -0.137% | -0.137% | -0.137% | -0.42 | 2.61 | 2.62 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.43 | 104.45 | -0.016% | -0.113% | -0.113% | -0.113% | -0.10 | 4.07 | 4.07 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.76 | 99.78 | -0.015% | -0.119% | -0.119% | -0.119% | 0.05 | 4.74 | 4.74 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.89 | 122.93 | -0.037% | -0.093% | -0.093% | -0.093% | 0.08 | 4.68 | 4.68 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.94 | 121.98 | -0.033% | -0.200% | -0.200% | -0.200% | 0.27 | 5.57 | 5.55 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 139.29 | 139.36 | -0.057% | -0.246% | -0.246% | -0.246% | 0.45 | 6.06 | 6.04 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.28 | 103.37 | -0.081% | -0.265% | -0.265% | -0.265% | 0.68 | 7.97 | 7.91 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 99.32 | 99.41 | -0.091% | -0.265% | -0.265% | -0.265% | 0.97 | 9.89 | 9.79 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 116.46 | 116.63 | -0.141% | -0.522% | -0.522% | -0.522% | 1.10 | 10.77 | 10.65 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.98 | 104.26 | -0.271% | -0.770% | -0.770% | -0.770% | 1.53 | 16.48 | 16.23 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.23 | 107.66 | -0.398% | -0.146% | -0.146% | -0.146% | 1.75 | 20.98 | 20.62 |

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