

Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

Bond Indices Performance

| Index | Close Value | Previous Close Value | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|-------|-------------|----------------------|----------|-------------|-----|-----|----------------------------|-------------------|-------------------|-------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| | | | | | | | | | | |

Constituent Details

| ISIN | SEDOL | Bond Name | Maturity Date | Coupon | Coupon Frequency | Clean Price | Acc Int | Acc Int Days | Dirty Price | Cash | Nominal Amt O/S(m) | O/S Amt Clean Price | O/S Amt Dirty Price |
|--------------|---------|---------------------|---------------|--------|------------------|-------------|---------|--------------|-------------|------|--------------------|---------------------|---------------------|
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 18-Oct-18 | 4.5 | Annual | 103.00 | 1.75 | 142 | 104.75 | 0.00 | 8,835 | 9,100 | 9255 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 106.33 | 3.18 | 264 | 109.52 | 0.00 | 7,130 | 7,582 | 7808 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 110.41 | 2.30 | 142 | 112.71 | 0.00 | 6,110 | 6,746 | 6886 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 110.48 | 4.01 | 325 | 114.49 | 0.00 | 10,661 | 11,779 | 12206 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 114.11 | 1.95 | 142 | 116.05 | 0.00 | 7,208 | 8,225 | 8365 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.41 | 0.79 | 359 | 104.20 | 0.00 | 6,828 | 7,061 | 7115 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 99.43 | 0.00 | 149 | 99.43 | 0.00 | 4,500 | 4,474 | 4474 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 118.65 | 3.78 | 354 | 122.43 | 0.00 | 6,383 | 7,574 | 7815 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 117.97 | 3.32 | 356 | 121.28 | 0.00 | 8,031 | 9,474 | 9740 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 133.07 | 5.34 | 361 | 138.42 | 0.00 | 11,490 | 15,291 | 15904 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 101.77 | 0.82 | 298 | 102.58 | 0.00 | 11,319 | 11,519 | 11611 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 98.46 | 0.14 | 58 | 98.61 | 0.00 | 5,303 | 5,219 | 5226 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 113.73 | 1.96 | 298 | 115.69 | 0.00 | 9,387 | 10,675 | 10859 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 102.08 | 1.39 | 298 | 103.47 | 0.00 | 5,263 | 5,372 | 5445 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 105.40 | 0.10 | 19 | 105.50 | 0.00 | 8,064 | 8,499 | 8508 |

Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 2018

28 Anglesea Street
 Dublin 2, Ireland
 T + 353 1 617 4200
 F + 353 1 677 6045
 info@ise.ie

Bond Index Constituent

| Clean Price Performance | | | Index Price 09-Mar-2018 | Previous Index Price 08-Mar-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 103.00 | 103.03 | -0.026% | -0.133% | -1.000% | -1.000% | -0.48 | 0.60 | 0.60 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 106.33 | 106.35 | -0.013% | -0.131% | -0.861% | -0.861% | -0.57 | 1.23 | 1.23 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 110.41 | 110.42 | -0.011% | -0.147% | -1.048% | -1.048% | -0.56 | 1.55 | 1.56 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 110.48 | 110.48 | 0.006% | -0.092% | -1.015% | -1.015% | -0.46 | 1.98 | 1.99 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 114.11 | 114.11 | -0.007% | -0.173% | -1.120% | -1.120% | -0.39 | 2.47 | 2.48 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.41 | 103.43 | -0.013% | 0.061% | -0.485% | -0.485% | -0.05 | 3.93 | 3.93 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.43 | 99.47 | -0.037% | 0.084% | -0.450% | -0.450% | 0.12 | 4.60 | 4.59 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.65 | 118.69 | -0.038% | -0.008% | -1.097% | -1.097% | 0.17 | 4.54 | 4.54 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 117.97 | 118.04 | -0.060% | 0.050% | -1.300% | -1.300% | 0.37 | 5.43 | 5.41 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.07 | 133.18 | -0.083% | 0.086% | -1.663% | -1.663% | 0.57 | 6.16 | 6.13 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 101.77 | 101.87 | -0.100% | 0.110% | -1.135% | -1.135% | 0.78 | 7.83 | 7.77 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 98.46 | 98.60 | -0.140% | 0.192% | | | 1.06 | 9.75 | 9.65 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 113.73 | 113.95 | -0.193% | 0.321% | -1.596% | -1.596% | 1.18 | 10.63 | 10.50 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.08 | 102.53 | -0.446% | 0.420% | -1.589% | -1.589% | 1.57 | 16.33 | 16.08 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.40 | 106.21 | -0.764% | 0.419% | -0.256% | -0.256% | 1.75 | 21.24 | 20.87 |

| Return Price Performance | | | Index Price 09-Mar-2018 | Previous Index Price 08-Mar-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.75 | 104.77 | -0.013% | -0.025% | -0.169% | -0.169% | -0.48 | 0.60 | 0.60 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.52 | 109.52 | -0.002% | -0.029% | -0.073% | -0.073% | -0.57 | 1.23 | 1.23 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.71 | 112.70 | 0.004% | -0.016% | -0.033% | -0.033% | -0.56 | 1.55 | 1.56 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 114.49 | 114.47 | 0.017% | 0.008% | -0.235% | -0.235% | -0.46 | 1.98 | 1.99 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.05 | 116.05 | 0.004% | -0.065% | -0.287% | -0.287% | -0.39 | 2.47 | 2.48 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 104.20 | 104.21 | -0.011% | 0.080% | -0.335% | -0.335% | -0.05 | 3.93 | 3.93 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.43 | 99.47 | -0.037% | 0.084% | -0.450% | -0.450% | 0.12 | 4.60 | 4.59 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 122.43 | 122.47 | -0.029% | 0.071% | -0.462% | -0.462% | 0.17 | 4.54 | 4.54 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 121.28 | 121.35 | -0.051% | 0.118% | -0.738% | -0.738% | 0.37 | 5.43 | 5.41 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 138.42 | 138.51 | -0.069% | 0.179% | -0.869% | -0.869% | 0.57 | 6.16 | 6.13 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.58 | 102.68 | -0.097% | 0.133% | -0.943% | -0.943% | 0.78 | 7.83 | 7.77 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 98.61 | 98.74 | -0.138% | 0.214% | | | 1.06 | 9.75 | 9.65 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.69 | 115.90 | -0.185% | 0.367% | -1.183% | -1.183% | 1.18 | 10.63 | 10.50 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.47 | 103.92 | -0.435% | 0.455% | -1.261% | -1.261% | 1.57 | 16.33 | 16.08 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.50 | 106.31 | -0.758% | 0.466% | -1.757% | -1.757% | 1.75 | 21.24 | 20.87 |

Irish Stock Exchange Daily Bond Index Report

Friday 9 March, 2018

Irish  Stock Exchange

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie