

Irish Stock Exchange Daily Bond Index Report

Friday 27 April, 2018

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Bond Indices Performance

| Index | Close Value 27-Apr-2018 | Previous Close Value 26-Apr-2018 | % Change | Performance | | | | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|-------------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | Since Inception 30-June-04 | | | |
| All Bond Index (Clean) | 114.62 | 114.34 | 0.244% | -0.52% | -0.52% | -1.03% | 14.62% | 6.54 | 6.48 | 0.91 |
| All Bond Index (Return) | 203.68 | 203.17 | 0.249% | -0.25% | -0.25% | -0.22% | 103.68% | 6.54 | 6.48 | 0.91 |
| Under 3 Bond Index (Clean) | 83.91 | 83.91 | -0.010% | -0.47% | -0.47% | -1.71% | -16.09% | 1.46 | 1.46 | -0.45 |
| Under 3 Bond Index (Return) | 142.70 | 142.69 | 0.003% | -0.12% | -0.12% | -0.28% | 42.70% | 1.46 | 1.46 | -0.45 |
| Under 5 Bond Index (Clean) | 97.31 | 97.27 | 0.041% | -0.44% | -0.44% | -1.39% | -2.69% | 2.32 | 2.32 | -0.18 |
| Under 5 Bond Index (Return) | 168.37 | 168.29 | 0.050% | -0.15% | -0.15% | -0.23% | 68.37% | 2.32 | 2.32 | -0.18 |
| Under 10 Bond Index (Clean) | 109.24 | 109.10 | 0.128% | -0.43% | -0.43% | -1.27% | 9.24% | 3.83 | 3.82 | 0.24 |
| Under 10 Bond Index (Return) | 190.08 | 189.82 | 0.136% | -0.17% | -0.17% | -0.48% | 90.08% | 3.83 | 3.82 | 0.24 |
| 5 Plus Bond Index (Clean) | 130.54 | 129.99 | 0.422% | -0.58% | -0.58% | -0.71% | 30.54% | 10.27 | 10.15 | 1.13 |
| 5 Plus Bond Index (Return) | 232.32 | 231.34 | 0.425% | -0.33% | -0.33% | -0.21% | 132.32% | 10.27 | 10.15 | 1.13 |
| 10 Plus Bond Index (Clean) | 141.16 | 140.35 | 0.577% | -0.75% | -0.75% | -0.28% | 41.16% | 14.35 | 14.15 | 1.42 |
| 10 Plus Bond Index (Return) | 261.86 | 260.36 | 0.576% | -0.46% | -0.46% | 0.58% | 161.86% | 14.35 | 14.15 | 1.42 |

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 | 102.33 | 2.36 | 191 | 104.68 | 0.00 | 8,835 | 9,041 | 9249 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 105.55 | 3.77 | 313 | 109.32 | 0.00 | 7,126 | 7,522 | 7790 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 109.41 | 3.09 | 191 | 112.50 | 0.00 | 6,048 | 6,618 | 6804 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 109.79 | 0.11 | 9 | 109.90 | 0.00 | 10,661 | 11,704 | 11716 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 113.36 | 2.62 | 191 | 115.98 | 0.00 | 6,898 | 7,820 | 8000 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.45 | 0.09 | 43 | 103.55 | 0.00 | 6,828 | 7,063 | 7070 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 99.74 | 0.00 | 198 | 99.74 | 0.00 | 4,500 | 4,488 | 4488 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 118.49 | 0.41 | 38 | 118.90 | 0.00 | 6,383 | 7,564 | 7590 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.11 | 0.37 | 40 | 118.48 | 0.00 | 8,031 | 9,485 | 9515 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 133.27 | 0.67 | 45 | 133.94 | 0.00 | 11,490 | 15,313 | 15390 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 102.60 | 0.95 | 347 | 103.55 | 0.00 | 11,319 | 11,613 | 11720 |
| IE00BDHDPQ44 | BDHDPQ4 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 99.40 | 0.26 | 107 | 99.67 | 0.00 | 5,375 | 5,343 | 5357 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.42 | 2.28 | 347 | 116.71 | 0.00 | 9,387 | 10,740 | 10955 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 15-May-33 | 1.3 | Annual | 99.25 | 0.04 | 10 | 99.29 | 0.00 | 4,000 | 3,970 | 3971 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 103.02 | 1.62 | 347 | 104.63 | 0.00 | 5,292 | 5,452 | 5537 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 106.67 | 0.37 | 68 | 107.04 | 0.00 | 8,204 | 8,751 | 8781 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 27-Apr-2018 | Previous Index Price 26-Apr-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 102.33 | 102.37 | -0.043% | -0.369% | -0.369% | -1.648% | -0.50 | 0.46 | 0.46 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 105.55 | 105.58 | -0.025% | -0.443% | -0.443% | -1.591% | -0.49 | 1.09 | 1.09 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 109.41 | 109.42 | -0.005% | -0.565% | -0.565% | -1.946% | -0.49 | 1.41 | 1.42 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 109.79 | 109.78 | 0.001% | -0.452% | -0.452% | -1.640% | -0.45 | 1.92 | 1.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 113.36 | 113.33 | 0.026% | -0.558% | -0.558% | -1.763% | -0.39 | 2.33 | 2.34 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.45 | 103.33 | 0.117% | -0.331% | -0.331% | -0.448% | -0.09 | 3.82 | 3.83 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.74 | 99.57 | 0.172% | -0.212% | -0.212% | -0.144% | 0.06 | 4.46 | 4.46 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.49 | 118.29 | 0.174% | -0.475% | -0.475% | -1.226% | 0.10 | 4.56 | 4.55 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.11 | 117.85 | 0.223% | -0.478% | -0.478% | -1.181% | 0.29 | 5.45 | 5.43 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.27 | 132.96 | 0.235% | -0.465% | -0.465% | -1.516% | 0.46 | 6.03 | 6.00 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 102.60 | 102.21 | 0.377% | -0.324% | -0.324% | -0.325% | 0.67 | 7.69 | 7.64 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 99.40 | 98.93 | 0.482% | -0.506% | -0.506% | -0.325% | 0.96 | 9.61 | 9.52 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.42 | 113.89 | 0.473% | -0.793% | -0.793% | -0.997% | 1.11 | 10.50 | 10.38 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 99.25 | 98.66 | 0.595% | -0.793% | -0.793% | -0.997% | 1.36 | 13.74 | 13.56 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.02 | 102.36 | 0.638% | -0.887% | -0.887% | -0.685% | 1.52 | 16.21 | 15.97 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 106.67 | 105.91 | 0.716% | -0.860% | -0.860% | 0.944% | 1.71 | 21.14 | 20.79 |

| Return Price Performance | | | Index Price 27-Apr-2018 | Previous Index Price 26-Apr-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|--|-------------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018 | 104.68 | 104.71 | -0.030% | -0.020% | -0.020% | -0.236% | -0.50 | 0.46 | 0.46 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 109.32 | 109.34 | -0.013% | -0.111% | -0.111% | -0.247% | -0.49 | 1.09 | 1.09 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.50 | 112.49 | 0.009% | -0.137% | -0.137% | -0.219% | -0.49 | 1.41 | 1.42 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 109.90 | 109.88 | 0.012% | -4.052% | -4.052% | -4.238% | -0.45 | 1.92 | 1.93 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 115.98 | 115.94 | 0.037% | -0.206% | -0.206% | -0.348% | -0.39 | 2.33 | 2.34 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.55 | 103.42 | 0.119% | -0.271% | -0.271% | -0.961% | -0.09 | 3.82 | 3.83 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 99.74 | 99.57 | 0.172% | -0.212% | -0.212% | -0.144% | 0.06 | 4.46 | 4.46 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.90 | 118.68 | 0.183% | -0.215% | -0.215% | -3.333% | 0.10 | 4.56 | 4.55 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.48 | 118.21 | 0.231% | -0.249% | -0.249% | -3.030% | 0.29 | 5.45 | 5.43 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 133.94 | 133.61 | 0.245% | -0.144% | -0.144% | -4.076% | 0.46 | 6.03 | 6.00 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.55 | 103.16 | 0.376% | -0.245% | -0.245% | -0.009% | 0.67 | 7.69 | 7.64 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 99.67 | 99.19 | 0.484% | -0.434% | -0.434% | -0.315% | 0.96 | 9.61 | 9.52 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 116.71 | 116.16 | 0.470% | -0.617% | -0.617% | -0.315% | 1.11 | 10.50 | 10.38 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 99.29 | 98.69 | 0.599% | -0.617% | -0.617% | -0.315% | 1.36 | 13.74 | 13.56 |

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|--------------|---------|--------------------|--------|--------|--------|---------|---------|---------|------|-------|-------|
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 104.63 | 103.97 | 0.632% | -0.747% | -0.747% | -0.148% | 1.52 | 16.21 | 15.97 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.04 | 106.28 | 0.719% | -0.711% | -0.711% | -0.325% | 1.71 | 21.14 | 20.79 |