

# Irish Stock Exchange Weekly Bond Index Report

Friday 25 May, 2018

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

| Index                        | Close Value<br>25-May-2018 | Week to Date<br>18-May-2018 | Performance |        |        | Since<br>Inception | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|-----------------------------|-------------|--------|--------|--------------------|----------------------|----------------------|----------------------|
|                              |                            |                             | MTD         | QTD    | YTD    |                    |                      |                      |                      |
| All Bond Index (Clean)       | 114.29                     | 0.32%                       | -0.22%      | -0.80% | -1.31% | 14.29%             | 6.47                 | 6.41                 | 0.92                 |
| All Bond Index (Return)      | 203.54                     | 0.38%                       | -0.03%      | -0.31% | -0.29% | 103.54%            | 6.47                 | 6.41                 | 0.92                 |
| Under 3 Bond Index (Clean)   | 83.66                      | -0.03%                      | -0.29%      | -0.77% | -2.00% | -16.34%            | 1.39                 | 1.39                 | -0.49                |
| Under 3 Bond Index (Return)  | 142.76                     | 0.05%                       | 0.01%       | -0.07% | -0.24% | 42.76%             | 1.39                 | 1.39                 | -0.49                |
| Under 5 Bond Index (Clean)   | 97.19                      | 0.09%                       | -0.13%      | -0.57% | -1.51% | -2.81%             | 2.26                 | 2.27                 | -0.24                |
| Under 5 Bond Index (Return)  | 168.61                     | 0.15%                       | 0.11%       | -0.01% | -0.09% | 68.61%             | 2.26                 | 2.27                 | -0.24                |
| Under 10 Bond Index (Clean)  | 109.19                     | 0.27%                       | -0.03%      | -0.47% | -1.31% | 9.19%              | 4.08                 | 4.07                 | 0.30                 |
| Under 10 Bond Index (Return) | 190.46                     | 0.33%                       | 0.19%       | 0.03%  | -0.28% | 90.46%             | 4.08                 | 4.07                 | 0.30                 |
| 5 Plus Bond Index (Clean)    | 129.99                     | 0.53%                       | -0.31%      | -1.00% | -1.13% | 29.99%             | 10.21                | 10.09                | 1.15                 |
| 5 Plus Bond Index (Return)   | 231.75                     | 0.57%                       | -0.15%      | -0.57% | -0.46% | 131.75%            | 10.21                | 10.09                | 1.15                 |
| 10 Plus Bond Index (Clean)   | 139.80                     | 0.51%                       | -0.78%      | -1.71% | -1.25% | 39.80%             | 15.26                | 15.03                | 1.53                 |
| 10 Plus Bond Index (Return)  | 259.70                     | 0.54%                       | -0.65%      | -1.28% | -0.25% | 159.70%            | 15.26                | 15.03                | 1.53                 |

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## Bond Index 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           | 101.94      | 2.70    | 219          | 104.64      | 0.00 | 8,835              | 9,006               | 9245                |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19     | 4.4    | Annual           | 105.19      | 4.11    | 341          | 109.30      | 0.00 | 7,126              | 7,496               | 7789                |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19     | 5.9    | Annual           | 108.91      | 3.54    | 219          | 112.45      | 0.00 | 6,048              | 6,587               | 6802                |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20     | 4.5    | Annual           | 109.56      | 0.46    | 37           | 110.02      | 0.00 | 10,661             | 11,680              | 11729               |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20     | 5      | Annual           | 113.18      | 3.00    | 219          | 116.18      | 0.00 | 6,898              | 7,807               | 8014                |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22     | .8     | Annual           | 103.69      | 0.16    | 71           | 103.84      | 0.00 | 6,828              | 7,079               | 7090                |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022  | 18-Oct-22     | 0      | Annual           | 100.11      | 0.00    | 226          | 100.11      | 0.00 | 5,000              | 5,005               | 5005                |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23     | 3.9    | Annual           | 118.68      | 0.71    | 66           | 119.39      | 0.00 | 6,383              | 7,576               | 7621                |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24     | 3.4    | Annual           | 118.32      | 0.63    | 68           | 118.95      | 0.00 | 8,031              | 9,502               | 9553                |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25     | 5.4    | Annual           | 133.04      | 1.08    | 73           | 134.12      | 0.00 | 11,490             | 15,286              | 15410               |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26     | 1      | Annual           | 102.74      | 0.03    | 10           | 102.76      | 0.00 | 11,319             | 11,628              | 11631               |
| IE00BDHDP44  | BDHDP44 | 0.9 Treas Bnd 2028  | 15-May-28     | .9     | Annual           | 99.59       | 0.03    | 10           | 99.62       | 0.00 | 5,875              | 5,851               | 5852                |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30     | 2.4    | Annual           | 113.90      | 0.07    | 10           | 113.97      | 0.00 | 9,387              | 10,691              | 10697               |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033  | 15-May-33     | 1.3    | Annual           | 98.34       | 0.14    | 38           | 98.48       | 0.00 | 4,000              | 3,934               | 3939                |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37     | 1.7    | Annual           | 101.78      | 0.05    | 10           | 101.83      | 0.00 | 5,292              | 5,386               | 5389                |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45     | 2      | Annual           | 104.66      | 0.53    | 96           | 105.19      | 0.00 | 8,204              | 8,586               | 8630                |



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## Bond Index Constituent

| Clean Price Performance |         |                     |                            | Performance                 |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|---------------------|----------------------------|-----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                    | SEDOL   | Bond Name           | Close Price<br>25-May-2018 | Week to Date<br>18-May-2018 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 101.94                     | -0.11%                      | -0.35% | -0.75% | -2.02% | -0.45             | 0.39              | 0.39              |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 105.19                     | -0.10%                      | -0.35% | -0.78% | -1.93% | -0.50             | 1.02              | 1.02              |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 108.91                     | -0.10%                      | -0.46% | -1.02% | -2.39% | -0.48             | 1.34              | 1.34              |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 109.56                     | 0.03%                       | -0.22% | -0.66% | -1.84% | -0.53             | 1.85              | 1.86              |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 113.18                     | 0.10%                       | -0.16% | -0.72% | -1.92% | -0.47             | 2.26              | 2.27              |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.69                     | 0.31%                       | 0.23%  | -0.11% | -0.22% | -0.17             | 3.75              | 3.75              |
| IE00BDHDPQ37            | BDHDPQ3 | 0.0 Treas Bnd 2022  | 100.11                     | 0.40%                       | 0.38%  | 0.16%  | 0.23%  | -0.02             | 4.39              | 4.39              |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 118.68                     | 0.34%                       | 0.16%  | -0.32% | -1.07% | 0.01              | 4.48              | 4.48              |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 118.32                     | 0.44%                       | 0.19%  | -0.30% | -1.01% | 0.22              | 5.38              | 5.36              |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 133.04                     | 0.37%                       | -0.14% | -0.64% | -1.69% | 0.45              | 5.95              | 5.93              |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 102.74                     | 0.72%                       | 0.19%  | -0.19% | -0.19% | 0.65              | 7.69              | 7.65              |
| IE00BDHDPR44            | BDHDPR4 | 0.9 Treas Bnd 2028  | 99.59                      | 0.85%                       | 0.28%  | -0.32% |        | 0.94              | 9.57              | 9.48              |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.90                     | 0.57%                       | -0.35% | -1.25% | -1.45% | 1.15              | 10.64             | 10.52             |
| IE00BFZRPZ02            | BFZRPZ0 | 1.3 Treas Bnd 2033  | 98.34                      | 0.54%                       | -0.74% |        |        | 1.42              | 13.66             | 13.47             |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 101.78                     | 0.53%                       | -0.97% | -2.07% | -1.87% | 1.59              | 16.39             | 16.13             |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 104.66                     | 0.40%                       | -1.55% | -2.72% | -0.95% | 1.78              | 21.01             | 20.64             |

| Return Price Performance |         |                     |                            | Performance                 |        |        |        | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|---------------------|----------------------------|-----------------------------|--------|--------|--------|-------------------|-------------------|-------------------|
| ISIN                     | SEDOL   | Bond Name           | Close Price<br>25-May-2018 | Week to Date<br>18-May-2018 | MTD    | QTD    | YTD    |                   |                   |                   |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 104.64                     | -0.02%                      | -0.05% | -0.06% | -0.28% | -0.45             | 0.39              | 0.39              |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.30                     | -0.02%                      | -0.06% | -0.13% | -0.27% | -0.50             | 1.02              | 1.02              |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 112.45                     | 0.00%                       | -0.08% | -0.18% | -0.26% | -0.48             | 1.34              | 1.34              |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 110.02                     | 0.11%                       | 0.06%  | -3.95% | -4.13% | -0.53             | 1.85              | 1.86              |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 116.18                     | 0.18%                       | 0.14%  | -0.03% | -0.17% | -0.47             | 2.26              | 2.27              |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.84                     | 0.32%                       | 0.28%  | 0.01%  | -0.68% | -0.17             | 3.75              | 3.75              |
| IE00BDHDPQ37             | BDHDPQ3 | 0.0 Treas Bnd 2022  | 100.11                     | 0.40%                       | 0.38%  | 0.16%  | 0.23%  | -0.02             | 4.39              | 4.39              |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 119.39                     | 0.40%                       | 0.38%  | 0.19%  | -2.94% | 0.01              | 4.48              | 4.48              |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 118.95                     | 0.50%                       | 0.39%  | 0.14%  | -2.65% | 0.22              | 5.38              | 5.36              |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 134.12                     | 0.45%                       | 0.13%  | -0.01% | -3.95% | 0.45              | 5.95              | 5.93              |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 102.76                     | 0.73%                       | -0.71% | -1.00% | -0.77% | 0.65              | 7.69              | 7.65              |
| IE00BDHDPR44             | BDHDPR4 | 0.9 Treas Bnd 2028  | 99.62                      | 0.87%                       | 0.03%  | -0.48% |        | 0.94              | 9.57              | 9.48              |

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|--------------|---------|--------------------|--------|-------|--------|--------|--------|------|-------|-------|
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 113.97 | 0.61% | -2.26% | -2.95% | -2.66% | 1.15 | 10.64 | 10.52 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 98.48  | 0.57% | -0.65% |        |        | 1.42 | 13.66 | 13.47 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 101.83 | 0.56% | -2.47% | -3.40% | -2.82% | 1.59 | 16.39 | 16.13 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 105.19 | 0.44% | -1.42% | -2.43% | -2.05% | 1.78 | 21.01 | 20.64 |