

Euronext Dublin - Daily Bond Index Report

Friday 12 October, 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 12-Oct-2018	Previous Close Value 11-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.54	112.47	0.065%	-0.51%	-0.51%	-2.83%	12.54%	6.62	6.56	1.05
All Bond Index (Return)	202.62	202.48	0.071%	-0.40%	-0.40%	-0.74%	102.62%	6.62	6.56	1.05
Under 3 Bond Index (Clean)	82.03	82.04	-0.009%	-0.21%	-0.21%	-3.90%	-17.97%	1.28	1.29	-0.45
Under 3 Bond Index (Return)	142.43	142.42	0.004%	-0.03%	-0.03%	-0.47%	42.43%	1.28	1.29	-0.45
Under 5 Bond Index (Clean)	95.58	95.57	0.008%	-0.24%	-0.24%	-3.15%	-4.42%	2.22	2.22	-0.13
Under 5 Bond Index (Return)	168.08	168.05	0.018%	-0.10%	-0.10%	-0.40%	68.08%	2.22	2.22	-0.13
Under 10 Bond Index (Clean)	107.45	107.41	0.034%	-0.36%	-0.36%	-2.89%	7.45%	4.17	4.15	0.46
Under 10 Bond Index (Return)	189.66	189.58	0.042%	-0.24%	-0.24%	-0.70%	89.66%	4.17	4.15	0.46
5 Plus Bond Index (Clean)	128.18	128.05	0.105%	-0.70%	-0.70%	-2.50%	28.18%	9.85	9.73	1.25
5 Plus Bond Index (Return)	230.51	230.26	0.110%	-0.61%	-0.61%	-0.99%	130.51%	9.85	9.73	1.25
10 Plus Bond Index (Clean)	138.04	137.81	0.165%	-0.99%	-0.99%	-2.49%	38.04%	14.93	14.69	1.61
10 Plus Bond Index (Return)	258.27	257.83	0.169%	-0.91%	-0.91%	-0.80%	158.27%	14.93	14.69	1.61

Euronext Dublin - Daily Bond Index Report

Friday 12 October, 2018



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

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	100.03	4.43	359	104.45	0.00	8,835	8,837	9228
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.30	1.40	116	104.69	0.00	7,090	7,324	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.47	5.80	359	112.27	0.00	6,022	6,412	6761
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.46	2.18	177	109.64	0.00	10,661	11,457	11689
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.95	4.92	359	115.87	0.00	6,806	7,551	7886
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.88	0.46	211	103.34	0.00	6,828	7,024	7056
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.73	0.00	1	99.73	0.00	5,000	4,987	4987
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.65	2.20	206	118.85	0.00	6,483	7,563	7705
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.41	1.94	208	118.35	0.00	8,031	9,349	9504
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.35	3.15	213	133.50	0.00	11,490	14,978	15340
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.79	0.41	150	102.20	0.00	11,319	11,521	11568
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.60	0.37	150	98.97	0.00	7,862	7,751	7780
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.28	0.99	150	113.26	0.00	9,402	10,556	10648
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	99.96	0.00	0	99.96	0.00	3,000		
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.25	0.63	178	97.88	0.00	4,000	3,890	3915
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.57	0.70	150	101.27	0.00	5,292	5,322	5359
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.47	1.29	236	104.76	0.00	8,546	8,842	8953

Euronext Dublin - Daily Bond Index Report

Friday 12 October, 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 12-Oct-2018	Previous Index Price 11-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.03	100.04	-0.014%	-0.195%	-0.195%	-3.859%	-0.23	0.01	0.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.30	103.31	-0.014%	-0.247%	-0.247%	-3.693%	-0.49	0.67	0.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.47	106.49	-0.021%	-0.263%	-0.263%	-4.584%	-0.50	0.95	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	107.46	107.47	-0.010%	-0.184%	-0.184%	-3.721%	-0.43	1.46	1.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.95	110.94	0.010%	-0.159%	-0.159%	-3.854%	-0.43	1.88	1.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.88	102.85	0.028%	-0.226%	-0.226%	-0.999%	-0.04	3.36	3.37
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.68	0.048%	-0.205%	-0.205%	-0.149%	0.07	4.01	4.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.65	116.60	0.039%	-0.380%	-0.380%	-2.765%	0.13	4.10	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.41	116.37	0.037%	-0.405%	-0.405%	-2.605%	0.34	4.99	4.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.35	130.29	0.048%	-0.533%	-0.533%	-3.673%	0.56	5.57	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.79	101.69	0.101%	-0.500%	-0.500%	-1.110%	0.76	7.31	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.60	98.51	0.083%	-0.639%	-0.639%	-	1.06	9.18	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.28	112.14	0.125%	-0.838%	-0.838%	-2.855%	1.25	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.25	97.08	0.173%	-0.828%	-0.828%	-	1.51	13.27	13.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.57	100.39	0.176%	-0.897%	-0.897%	-3.044%	1.66	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.47	103.26	0.202%	-1.284%	-1.284%	-2.083%	1.83	20.58	20.21

Return Price Performance			Index Price 12-Oct-2018	Previous Index Price 11-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.45	104.45	-0.002%	-0.021%	-0.021%	-0.455%	-0.23	0.01	0.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.69	104.70	-0.002%	-0.084%	-0.084%	-4.472%	-0.49	0.67	0.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.27	112.27	-0.004%	-0.049%	-0.049%	-0.421%	-0.50	0.95	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	109.64	109.64	0.001%	-0.024%	-0.024%	-4.457%	-0.43	1.46	1.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.87	115.85	0.022%	0.013%	0.013%	-0.442%	-0.43	1.88	1.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.34	103.31	0.030%	-0.196%	-0.196%	-1.156%	-0.04	3.36	3.37
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.73	99.68	0.048%	-0.205%	-0.205%	-0.149%	0.07	4.01	4.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.85	118.79	0.047%	-0.248%	-0.248%	-3.374%	0.13	4.10	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.35	118.29	0.045%	-0.288%	-0.288%	-3.143%	0.34	4.99	4.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.50	133.43	0.058%	-0.367%	-0.367%	-4.387%	0.56	5.57	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.20	102.10	0.104%	-0.462%	-0.462%	-1.310%	0.76	7.31	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.97	98.88	0.086%	-0.602%	-0.602%	-	1.06	9.18	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.12	0.129%	-0.751%	-0.751%	-3.257%	1.25	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.88	97.71	0.176%	-0.772%	-0.772%	-	1.51	13.27	13.07

Euronext Dublin - Daily Bond Index Report

Friday 12 October, 2018



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

IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.27	101.09	0.180%	-0.827%	-0.827%	-3.358%	1.66	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.76	104.55	0.206%	-1.197%	-1.197%	-2.447%	1.83	20.58	20.21