

Euronext Dublin - Daily Bond Index Report

Monday 20 August, 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 20-Aug-2018	Previous Close Value 17-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.44	114.41	0.024%	0.30%	-0.51%	-1.19%	14.44%	6.37	6.32	0.84
All Bond Index (Return)	205.17	205.08	0.047%	0.45%	-0.11%	0.51%	105.17%	6.37	6.32	0.84
Under 3 Bond Index (Clean)	82.70	82.71	-0.018%	-0.21%	-0.69%	-3.12%	-17.30%	1.16	1.17	-0.50
Under 3 Bond Index (Return)	142.63	142.60	0.019%	0.04%	-0.06%	-0.33%	42.63%	1.16	1.17	-0.50
Under 5 Bond Index (Clean)	96.41	96.42	-0.010%	-0.08%	-0.58%	-2.31%	-3.59%	2.05	2.05	-0.28
Under 5 Bond Index (Return)	168.67	168.64	0.018%	0.11%	-0.07%	-0.05%	68.67%	2.05	2.05	-0.28
Under 10 Bond Index (Clean)	108.83	108.82	0.008%	0.14%	-0.49%	-1.64%	8.83%	3.93	3.92	0.23
Under 10 Bond Index (Return)	191.22	191.16	0.033%	0.30%	-0.05%	0.12%	91.22%	3.93	3.92	0.23
5 Plus Bond Index (Clean)	131.22	131.15	0.055%	0.63%	-0.45%	-0.19%	31.22%	10.08	9.97	1.04
5 Plus Bond Index (Return)	235.17	235.00	0.072%	0.75%	-0.13%	1.01%	135.17%	10.08	9.97	1.04
10 Plus Bond Index (Clean)	142.35	142.23	0.084%	0.91%	-0.56%	0.56%	42.35%	15.16	14.95	1.41
10 Plus Bond Index (Return)	265.57	265.31	0.098%	1.01%	-0.30%	2.00%	165.57%	15.16	14.95	1.41

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	100.79	3.77	306	104.56	0.00	8,835	8,905	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.00	0.76	63	104.76	0.00	7,090	7,373	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.45	4.95	306	112.40	0.00	6,022	6,471	6769
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.36	1.53	124	109.89	0.00	10,661	11,552	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.92	4.19	306	116.11	0.00	6,806	7,617	7902
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.35	158	103.99	0.00	6,828	7,077	7100
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.50	0.00	313	100.50	0.00	5,000	5,025	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.25	1.64	153	119.89	0.00	6,483	7,667	7773
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.28	1.44	155	119.72	0.00	8,031	9,499	9615
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.90	2.37	160	135.27	0.00	11,490	15,271	15543
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.63	0.27	97	103.90	0.00	11,319	11,730	11760
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.70	0.24	97	100.94	0.00	6,862	6,910	6926
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.19	0.64	97	115.83	0.00	9,402	10,830	10890
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.96	0.45	125	100.40	0.00	4,000	3,998	4016
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.01	0.45	97	104.46	0.00	5,292	5,504	5528
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.33	1.00	183	108.33	0.00	8,546	9,172	9258

Euronext Dublin - Daily Bond Index Report

Monday 20 August, 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 20-Aug-2018	Previous Index Price 17-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.79	100.81	-0.015%	-0.247%	-0.640%	-3.125%	-0.53	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.00	104.02	-0.018%	-0.235%	-0.601%	-3.039%	-0.44	0.82	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.45	107.47	-0.015%	-0.277%	-0.718%	-3.700%	-0.51	1.10	1.11
IE0034074488	3407448	4.5 Treas Bnd 2020	108.36	108.38	-0.021%	-0.161%	-0.733%	-2.916%	-0.52	1.61	1.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.92	111.93	-0.017%	-0.129%	-0.758%	-3.019%	-0.48	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.64	0.010%	0.194%	-0.235%	-0.262%	-0.22	3.52	3.52
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.49	0.014%	0.306%	-0.116%	0.622%	-0.12	4.16	4.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.25	118.26	-0.003%	0.117%	-0.558%	-1.426%	-0.08	4.25	4.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.28	118.26	0.015%	0.279%	-0.413%	-1.042%	0.11	5.15	5.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.90	132.88	0.019%	0.282%	-0.581%	-1.791%	0.32	5.72	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.63	103.57	0.057%	0.627%	-0.197%	0.677%	0.52	7.46	7.42
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.70	100.64	0.061%	0.678%	-0.153%		0.83	9.34	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.19	115.13	0.056%	0.829%	-0.383%	-0.333%	1.02	10.42	10.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.96	99.88	0.079%	0.797%	-0.269%		1.30	13.44	13.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.01	103.91	0.096%	1.024%	-0.445%	0.271%	1.45	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.33	107.21	0.109%	0.995%	-0.962%	1.571%	1.66	20.86	20.52

Return Price Performance			Index Price 20-Aug-2018	Previous Index Price 17-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.56	104.54	0.021%	-0.003%	-0.008%	-0.349%	-0.53	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.74	0.016%	-0.004%	-0.002%	-4.415%	-0.44	0.82	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.40	112.37	0.028%	0.022%	0.056%	-0.307%	-0.51	1.10	1.11
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.88	0.013%	0.066%	-0.144%	-4.244%	-0.52	1.61	1.62
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.09	0.019%	0.112%	-0.122%	-0.239%	-0.48	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	103.98	0.015%	0.236%	-0.125%	-0.535%	-0.22	3.52	3.52
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.49	0.014%	0.306%	-0.116%	0.622%	-0.12	4.16	4.16
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.89	119.86	0.023%	0.294%	-0.090%	-2.528%	-0.08	4.25	4.25
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.72	119.67	0.038%	0.432%	-0.005%	-2.018%	0.11	5.15	5.14
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.27	135.20	0.051%	0.498%	-0.005%	-3.123%	0.32	5.72	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.90	103.83	0.064%	0.678%	-0.061%	0.325%	0.52	7.46	7.42
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.94	100.87	0.067%	0.725%	-0.025%		0.83	9.34	9.26
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.83	115.74	0.073%	0.940%	-0.087%	-1.064%	1.02	10.42	10.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.40	100.32	0.089%	0.865%	-0.085%		1.30	13.44	13.27

Euronext Dublin - Daily Bond Index Report

Monday 20 August, 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	104.46	104.34	0.109%	1.110%	-0.214%	-0.314%	1.45	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.33	108.20	0.124%	1.089%	-0.695%	0.878%	1.66	20.86	20.52