

Euronext Dublin - Daily Bond Index Report

Tuesday 21 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 21-Aug-2018 | Previous Close Value 20-Aug-2018 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 114.33 | 114.44 | -0.097% | 0.21% | -0.61% | -1.28% | 14.33% | 6.37 | 6.31 | 0.86 |
| All Bond Index (Return) | 204.99 | 205.17 | -0.088% | 0.37% | -0.19% | 0.42% | 104.99% | 6.37 | 6.31 | 0.86 |
| Under 3 Bond Index (Clean) | 82.68 | 82.70 | -0.021% | -0.23% | -0.71% | -3.14% | -17.32% | 1.16 | 1.16 | -0.49 |
| Under 3 Bond Index (Return) | 142.62 | 142.63 | -0.008% | 0.03% | -0.06% | -0.34% | 42.62% | 1.16 | 1.16 | -0.49 |
| Under 5 Bond Index (Clean) | 96.37 | 96.41 | -0.039% | -0.12% | -0.62% | -2.34% | -3.63% | 2.04 | 2.05 | -0.26 |
| Under 5 Bond Index (Return) | 168.62 | 168.67 | -0.029% | 0.09% | -0.10% | -0.08% | 68.62% | 2.04 | 2.05 | -0.26 |
| Under 10 Bond Index (Clean) | 108.76 | 108.83 | -0.069% | 0.07% | -0.56% | -1.70% | 8.76% | 3.93 | 3.92 | 0.25 |
| Under 10 Bond Index (Return) | 191.11 | 191.22 | -0.060% | 0.24% | -0.11% | 0.06% | 91.11% | 3.93 | 3.92 | 0.25 |
| 5 Plus Bond Index (Clean) | 131.03 | 131.22 | -0.146% | 0.48% | -0.59% | -0.34% | 31.03% | 10.07 | 9.96 | 1.05 |
| 5 Plus Bond Index (Return) | 234.84 | 235.17 | -0.138% | 0.61% | -0.27% | 0.87% | 134.84% | 10.07 | 9.96 | 1.05 |
| 10 Plus Bond Index (Clean) | 142.07 | 142.35 | -0.196% | 0.72% | -0.75% | 0.36% | 42.07% | 15.15 | 14.93 | 1.43 |
| 10 Plus Bond Index (Return) | 265.06 | 265.57 | -0.190% | 0.82% | -0.49% | 1.81% | 165.06% | 15.15 | 14.93 | 1.43 |

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 | 100.77 | 3.79 | 307 | 104.56 | 0.00 | 8,835 | 8,903 | 9238 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 104.00 | 0.77 | 64 | 104.77 | 0.00 | 7,090 | 7,374 | 7428 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 107.42 | 4.96 | 307 | 112.38 | 0.00 | 6,022 | 6,469 | 6768 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 108.33 | 1.54 | 125 | 109.87 | 0.00 | 10,661 | 11,549 | 11713 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 111.89 | 4.21 | 307 | 116.09 | 0.00 | 6,806 | 7,615 | 7901 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.59 | 0.35 | 159 | 103.93 | 0.00 | 6,828 | 7,073 | 7096 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 100.42 | 0.00 | 314 | 100.42 | 0.00 | 5,000 | 5,021 | 5021 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 118.14 | 1.65 | 154 | 119.78 | 0.00 | 6,483 | 7,659 | 7766 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 118.14 | 1.45 | 156 | 119.59 | 0.00 | 8,031 | 9,488 | 9604 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 132.76 | 2.38 | 161 | 135.14 | 0.00 | 11,490 | 15,254 | 15528 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 103.52 | 0.27 | 98 | 103.78 | 0.00 | 11,319 | 11,717 | 11747 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 100.59 | 0.24 | 98 | 100.83 | 0.00 | 6,862 | 6,902 | 6919 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 115.04 | 0.64 | 98 | 115.68 | 0.00 | 9,402 | 10,815 | 10876 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 15-May-33 | 1.3 | Annual | 99.73 | 0.45 | 126 | 100.18 | 0.00 | 4,000 | 3,989 | 4007 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 103.80 | 0.46 | 98 | 104.25 | 0.00 | 5,292 | 5,493 | 5517 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 107.06 | 1.01 | 184 | 108.07 | 0.00 | 8,546 | 9,150 | 9236 |

Euronext Dublin - Daily Bond Index Report

Tuesday 21 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 21-Aug-2018 | Previous Index Price 20-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 | 100.77 | 100.79 | -0.017% | -0.264% | -0.657% | -3.141% | -0.52 | 0.15 | 0.15 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 104.00 | 104.00 | 0.004% | -0.231% | -0.597% | -3.036% | -0.46 | 0.82 | 0.82 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 107.42 | 107.45 | -0.029% | -0.305% | -0.747% | -3.728% | -0.50 | 1.10 | 1.11 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 108.33 | 108.36 | -0.030% | -0.192% | -0.763% | -2.946% | -0.51 | 1.61 | 1.62 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 111.89 | 111.92 | -0.024% | -0.153% | -0.782% | -3.042% | -0.48 | 2.02 | 2.03 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.59 | 103.65 | -0.058% | 0.136% | -0.293% | -0.319% | -0.20 | 3.51 | 3.52 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.42 | 100.50 | -0.083% | 0.224% | -0.199% | 0.539% | -0.10 | 4.15 | 4.16 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.14 | 118.25 | -0.099% | 0.018% | -0.657% | -1.524% | -0.06 | 4.25 | 4.25 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 118.14 | 118.28 | -0.118% | 0.161% | -0.530% | -1.159% | 0.13 | 5.14 | 5.14 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 132.76 | 132.90 | -0.108% | 0.174% | -0.687% | -1.896% | 0.34 | 5.72 | 5.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.52 | 103.63 | -0.111% | 0.516% | -0.308% | 0.565% | 0.53 | 7.46 | 7.42 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 100.59 | 100.70 | -0.112% | 0.565% | -0.265% | | 0.84 | 9.34 | 9.26 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.04 | 115.19 | -0.135% | 0.692% | -0.518% | -0.468% | 1.03 | 10.41 | 10.31 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 99.73 | 99.96 | -0.231% | 0.564% | -0.500% | | 1.32 | 13.44 | 13.26 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.80 | 104.01 | -0.202% | 0.820% | -0.646% | 0.068% | 1.47 | 16.18 | 15.95 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.06 | 107.33 | -0.248% | 0.744% | -1.208% | 1.319% | 1.67 | 20.85 | 20.51 |

| Return Price Performance | | | Index Price 21-Aug-2018 | Previous Index Price 20-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 | 104.56 | -0.005% | -0.008% | -0.012% | -0.354% | -0.52 | 0.15 | 0.15 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 104.77 | 104.76 | 0.016% | 0.012% | 0.014% | -4.400% | -0.46 | 0.82 | 0.82 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.38 | 112.40 | -0.013% | 0.009% | 0.043% | -0.320% | -0.50 | 1.10 | 1.11 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 109.87 | 109.89 | -0.019% | 0.046% | -0.164% | -4.262% | -0.51 | 1.61 | 1.62 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 116.09 | 116.11 | -0.012% | 0.100% | -0.134% | -0.251% | -0.48 | 2.02 | 2.03 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.93 | 103.99 | -0.056% | 0.180% | -0.181% | -0.590% | -0.20 | 3.51 | 3.52 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.42 | 100.50 | -0.083% | 0.224% | -0.199% | 0.539% | -0.10 | 4.15 | 4.16 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.78 | 119.89 | -0.089% | 0.205% | -0.179% | -2.615% | -0.06 | 4.25 | 4.25 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.59 | 119.72 | -0.109% | 0.323% | -0.114% | -2.125% | 0.13 | 5.14 | 5.14 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 135.14 | 135.27 | -0.095% | 0.403% | -0.100% | -3.215% | 0.34 | 5.72 | 5.70 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.78 | 103.90 | -0.108% | 0.570% | -0.168% | 0.217% | 0.53 | 7.46 | 7.42 |
| IE00BDHDP44 | BDHDP44 | 0.9 Treas Bnd 2028 | 100.83 | 100.94 | -0.109% | 0.616% | -0.134% | | 0.84 | 9.34 | 9.26 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 115.68 | 115.83 | -0.130% | 0.810% | -0.217% | -1.192% | 1.03 | 10.41 | 10.31 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 100.18 | 100.40 | -0.226% | 0.637% | -0.310% | | 1.32 | 13.44 | 13.26 |

Euronext Dublin - Daily Bond Index Report

Tuesday 21 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 | 104.25 | 104.46 | -0.196% | 0.912% | -0.410% | -0.510% | 1.47 | 16.18 | 15.95 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 108.07 | 108.33 | -0.241% | 0.845% | -0.934% | 0.635% | 1.67 | 20.85 | 20.51 |