

Euronext Dublin - Daily Bond Index Report

Wednesday 29 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 29-Aug-2018	Previous Close Value 28-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.77	113.88	-0.096%	-0.28%	-1.09%	-1.76%	13.77%	6.31	6.26	0.92
All Bond Index (Return)	204.13	204.31	-0.087%	-0.06%	-0.61%	0.00%	104.13%	6.31	6.26	0.92
Under 3 Bond Index (Clean)	82.57	82.58	-0.016%	-0.37%	-0.85%	-3.28%	-17.44%	1.14	1.14	-0.46
Under 3 Bond Index (Return)	142.56	142.57	-0.003%	-0.01%	-0.10%	-0.38%	42.56%	1.14	1.14	-0.46
Under 5 Bond Index (Clean)	96.20	96.23	-0.022%	-0.29%	-0.79%	-2.51%	-3.80%	2.02	2.02	-0.22
Under 5 Bond Index (Return)	168.46	168.48	-0.012%	-0.01%	-0.19%	-0.17%	68.46%	2.02	2.02	-0.22
Under 10 Bond Index (Clean)	108.43	108.49	-0.057%	-0.24%	-0.86%	-2.00%	8.43%	3.90	3.89	0.31
Under 10 Bond Index (Return)	190.67	190.76	-0.048%	0.01%	-0.34%	-0.17%	90.67%	3.90	3.89	0.31
5 Plus Bond Index (Clean)	130.03	130.24	-0.159%	-0.28%	-1.35%	-1.09%	30.03%	10.02	9.91	1.12
5 Plus Bond Index (Return)	233.19	233.54	-0.152%	-0.10%	-0.98%	0.16%	133.19%	10.02	9.91	1.12
10 Plus Bond Index (Clean)	140.43	140.77	-0.236%	-0.45%	-1.90%	-0.80%	40.43%	15.09	14.87	1.50
10 Plus Bond Index (Return)	262.13	262.73	-0.229%	-0.30%	-1.59%	0.68%	162.13%	15.09	14.87	1.50

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	100.66	3.88	315	104.55	0.00	8,835	8,894	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.89	0.87	72	104.76	0.00	7,090	7,366	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.27	5.09	315	112.37	0.00	6,022	6,460	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.16	1.64	133	109.80	0.00	10,661	11,531	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.67	4.32	315	115.99	0.00	6,806	7,600	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.37	167	103.75	0.00	6,828	7,059	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.20	0.00	322	100.20	0.00	5,000	5,010	5010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.79	1.73	162	119.52	0.00	6,483	7,637	7749
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.65	1.53	164	119.18	0.00	8,031	9,448	9571
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.19	2.50	169	134.69	0.00	11,490	15,189	15476
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.95	0.29	106	103.24	0.00	11,319	11,653	11686
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.93	0.26	106	100.20	0.00	6,862	6,857	6875
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.13	0.70	106	114.82	0.00	9,402	10,730	10795
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.61	0.48	134	99.08	0.00	4,000	3,944	3963
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.48	0.49	106	102.97	0.00	5,292	5,423	5449
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.43	1.05	192	106.48	0.00	8,546	9,010	9100

Euronext Dublin - Daily Bond Index Report

Wednesday 29 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 29-Aug-2018	Previous Index Price 28-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	100.66	100.67	-0.011%	-0.373%	-0.765%	-3.247%	-0.52	0.13	0.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.89	103.91	-0.013%	-0.335%	-0.701%	-3.136%	-0.46	0.80	0.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.27	107.29	-0.010%	-0.442%	-0.882%	-3.860%	-0.49	1.08	1.08
IE0034074488	3407448	4.5 Treas Bnd 2020	108.16	108.18	-0.019%	-0.346%	-0.917%	-3.096%	-0.47	1.59	1.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.67	111.70	-0.021%	-0.344%	-0.972%	-3.228%	-0.44	2.00	2.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.41	-0.033%	-0.063%	-0.491%	-0.518%	-0.15	3.49	3.50
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.20	100.24	-0.041%	0.001%	-0.420%	0.315%	-0.05	4.13	4.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.79	117.84	-0.037%	-0.273%	-0.946%	-1.811%	-0.01	4.22	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.65	117.75	-0.083%	-0.253%	-0.941%	-1.567%	0.20	5.12	5.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.19	132.31	-0.092%	-0.257%	-1.115%	-2.319%	0.40	5.70	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.95	103.09	-0.132%	-0.029%	-0.848%	0.020%	0.61	7.44	7.39
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.93	100.07	-0.133%	-0.087%	-0.911%		0.91	9.31	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.13	114.31	-0.161%	-0.102%	-1.303%	-1.254%	1.11	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.61	98.81	-0.209%	-0.569%	-1.620%		1.41	13.41	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.48	102.74	-0.251%	-0.459%	-1.907%	-1.201%	1.55	16.14	15.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.43	105.78	-0.326%	-0.791%	-2.714%	-0.225%	1.74	20.77	20.42

Return Price Performance			Index Price 29-Aug-2018	Previous Index Price 28-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	104.55	104.55	0.002%	-0.018%	-0.023%	-0.364%	-0.52	0.13	0.13
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.76	-0.001%	0.001%	0.003%	-4.411%	-0.46	0.80	0.80
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.36	0.004%	-0.006%	0.028%	-0.335%	-0.49	1.08	1.08
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.81	-0.008%	-0.017%	-0.227%	-4.323%	-0.47	1.59	1.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	116.00	-0.008%	0.010%	-0.224%	-0.340%	-0.44	2.00	2.01
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.78	-0.031%	-0.001%	-0.361%	-0.770%	-0.15	3.49	3.50
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.20	100.24	-0.041%	0.001%	-0.420%	0.315%	-0.05	4.13	4.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.52	119.56	-0.028%	-0.011%	-0.394%	-2.825%	-0.01	4.22	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.18	119.27	-0.074%	-0.023%	-0.459%	-2.463%	0.20	5.12	5.11
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.69	134.79	-0.079%	0.065%	-0.435%	-3.540%	0.40	5.70	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.24	103.38	-0.130%	0.047%	-0.687%	-0.303%	0.61	7.44	7.39
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.20	100.33	-0.131%	-0.016%	-0.761%		0.91	9.31	9.23
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.82	115.00	-0.154%	0.064%	-0.954%	-1.923%	1.11	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.08	99.29	-0.205%	-0.463%	-1.400%		1.41	13.41	13.22

Euronext Dublin - Daily Bond Index Report

Wednesday 29 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	102.97	103.23	-0.245%	-0.326%	-1.632%	-1.730%	1.55	16.14	15.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.48	106.82	-0.318%	-0.636%	-2.390%	-0.844%	1.74	20.77	20.42