

Euronext Dublin - Daily Bond Index Report

Tuesday 11 September, 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 11-Sep-2018	Previous Close Value 10-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.73	113.83	-0.082%	-0.28%	-1.12%	-1.80%	13.73%	6.28	6.23	0.92
All Bond Index (Return)	204.27	204.41	-0.072%	-0.20%	-0.55%	0.06%	104.27%	6.28	6.23	0.92
Under 3 Bond Index (Clean)	82.42	82.43	-0.007%	-0.14%	-1.03%	-3.45%	-17.58%	1.10	1.11	-0.47
Under 3 Bond Index (Return)	142.54	142.54	0.006%	0.00%	-0.12%	-0.39%	42.54%	1.10	1.11	-0.47
Under 5 Bond Index (Clean)	96.08	96.09	-0.015%	-0.15%	-0.92%	-2.64%	-3.92%	1.98	1.99	-0.22
Under 5 Bond Index (Return)	168.45	168.46	-0.005%	-0.04%	-0.20%	-0.18%	68.45%	1.98	1.99	-0.22
Under 10 Bond Index (Clean)	108.34	108.39	-0.045%	-0.21%	-0.94%	-2.08%	8.34%	3.86	3.85	0.30
Under 10 Bond Index (Return)	190.72	190.79	-0.036%	-0.11%	-0.32%	-0.15%	90.72%	3.86	3.85	0.30
5 Plus Bond Index (Clean)	130.10	130.28	-0.138%	-0.40%	-1.30%	-1.04%	30.10%	9.99	9.88	1.11
5 Plus Bond Index (Return)	233.50	233.80	-0.131%	-0.33%	-0.85%	0.29%	133.50%	9.99	9.88	1.11
10 Plus Bond Index (Clean)	140.64	140.94	-0.213%	-0.57%	-1.75%	-0.65%	40.64%	15.06	14.84	1.49
10 Plus Bond Index (Return)	262.68	263.23	-0.207%	-0.51%	-1.38%	0.89%	162.68%	15.06	14.84	1.49

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	100.49	4.04	328	104.53	0.00	8,835	8,878	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.77	1.03	85	104.79	0.00	7,090	7,357	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.06	5.30	328	112.36	0.00	6,022	6,448	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.96	1.80	146	109.76	0.00	10,661	11,509	11701
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.47	4.49	328	115.96	0.00	6,806	7,586	7892
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.40	180	103.75	0.00	6,828	7,057	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.19	0.00	335	100.19	0.00	5,000	5,010	5010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.69	1.87	175	119.56	0.00	6,483	7,630	7752
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.53	1.65	177	119.18	0.00	8,031	9,439	9572
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.06	2.69	182	134.75	0.00	11,490	15,174	15483
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.33	119	103.40	0.00	11,319	11,667	11704
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.02	0.29	119	100.31	0.00	6,862	6,863	6883
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.23	0.78	119	115.01	0.00	9,402	10,739	10813
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.84	0.52	147	99.36	0.00	4,000	3,953	3974
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.58	0.55	119	103.13	0.00	5,292	5,428	5458
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.65	1.12	205	106.77	0.00	8,546	9,029	9125

Euronext Dublin - Daily Bond Index Report

Tuesday 11 September, 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 11-Sep-2018	Previous Index Price 10-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.49	100.50	-0.010%	-0.121%	-0.940%	-3.418%	-0.53	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.77	103.76	0.002%	-0.086%	-0.822%	-3.255%	-0.52	0.76	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.06	107.08	-0.021%	-0.144%	-1.080%	-4.052%	-0.51	1.04	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	107.96	107.97	-0.010%	-0.166%	-1.104%	-3.279%	-0.46	1.55	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.47	111.47	0.005%	-0.157%	-1.152%	-3.404%	-0.44	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.37	-0.017%	-0.141%	-0.519%	-0.546%	-0.15	3.46	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.23	-0.035%	-0.169%	-0.424%	0.311%	-0.05	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.69	117.75	-0.045%	-0.197%	-1.031%	-1.895%	-0.02	4.19	4.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.53	117.61	-0.062%	-0.257%	-1.038%	-1.663%	0.20	5.08	5.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.06	132.16	-0.076%	-0.308%	-1.210%	-2.413%	0.39	5.66	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	103.17	-0.092%	-0.226%	-0.733%	0.137%	0.59	7.40	7.36
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	100.02	100.16	-0.141%	-0.386%	-0.828%		0.90	9.28	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.23	114.41	-0.153%	-0.413%	-1.214%	-1.165%	1.09	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.84	98.99	-0.156%	-0.358%	-1.390%		1.39	13.37	13.19
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.58	102.81	-0.230%	-0.627%	-1.815%	-1.109%	1.54	16.10	15.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.65	105.97	-0.300%	-0.809%	-2.513%	-0.019%	1.73	20.75	20.39

Return Price Performance			Index Price 11-Sep-2018	Previous Index Price 10-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.53	104.53	0.002%	0.013%	-0.040%	-0.381%	-0.53	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.79	104.78	0.013%	0.042%	0.032%	-4.383%	-0.52	0.76	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.37	-0.006%	0.020%	0.023%	-0.340%	-0.51	1.04	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	109.76	109.75	0.002%	-0.039%	-0.266%	-4.360%	-0.46	1.55	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.96	115.94	0.017%	-0.021%	-0.245%	-0.362%	-0.44	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.76	-0.014%	-0.116%	-0.361%	-0.770%	-0.15	3.46	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.23	-0.035%	-0.169%	-0.424%	0.311%	-0.05	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.56	119.60	-0.035%	-0.095%	-0.363%	-2.794%	-0.02	4.19	4.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.18	119.25	-0.053%	-0.168%	-0.454%	-2.458%	0.20	5.08	5.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.75	134.84	-0.063%	-0.181%	-0.387%	-3.493%	0.39	5.66	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.40	103.49	-0.089%	-0.196%	-0.537%	-0.153%	0.59	7.40	7.36
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	100.31	100.45	-0.138%	-0.359%	-0.646%		0.90	9.28	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.01	115.18	-0.147%	-0.348%	-0.792%	-1.762%	1.09	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.36	99.51	-0.151%	-0.316%	-1.124%		1.39	13.37	13.19

Euronext Dublin - Daily Bond Index Report

Tuesday 11 September, 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	103.13	103.36	-0.224%	-0.575%	-1.483%	-1.581%	1.54	16.10	15.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.77	107.08	-0.291%	-0.746%	-2.125%	-0.575%	1.73	20.75	20.39