

Euronext Dublin - Daily Bond Index Report



Monday 10 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 10-Sep-2018	Previous Close Value 07-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.83	113.84	-0.010%	-0.20%	-1.04%	-1.72%	13.83%	6.29	6.24	0.91
All Bond Index (Return)	204.41	204.39	0.013%	-0.12%	-0.48%	0.14%	104.41%	6.29	6.24	0.91
Under 3 Bond Index (Clean)	82.43	82.44	-0.016%	-0.13%	-1.02%	-3.44%	-17.58%	1.10	1.11	-0.46
Under 3 Bond Index (Return)	142.54	142.51	0.020%	-0.01%	-0.12%	-0.40%	42.54%	1.10	1.11	-0.46
Under 5 Bond Index (Clean)	96.09	96.10	-0.011%	-0.13%	-0.90%	-2.63%	-3.91%	1.99	1.99	-0.22
Under 5 Bond Index (Return)	168.46	168.43	0.017%	-0.03%	-0.20%	-0.17%	68.46%	1.99	1.99	-0.22
Under 10 Bond Index (Clean)	108.39	108.40	-0.009%	-0.16%	-0.90%	-2.04%	8.39%	3.87	3.86	0.29
Under 10 Bond Index (Return)	190.79	190.76	0.016%	-0.07%	-0.28%	-0.11%	90.79%	3.87	3.86	0.29
5 Plus Bond Index (Clean)	130.28	130.29	-0.008%	-0.26%	-1.16%	-0.90%	30.28%	9.99	9.89	1.10
5 Plus Bond Index (Return)	233.80	233.78	0.010%	-0.20%	-0.72%	0.42%	133.80%	9.99	9.89	1.10
10 Plus Bond Index (Clean)	140.94	140.96	-0.012%	-0.36%	-1.54%	-0.44%	40.94%	15.07	14.85	1.48
10 Plus Bond Index (Return)	263.23	263.22	0.003%	-0.30%	-1.18%	1.10%	163.23%	15.07	14.85	1.48

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	100.50	4.03	327	104.53	0.00	8,835	8,879	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.76	1.01	84	104.78	0.00	7,090	7,357	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.08	5.29	327	112.37	0.00	6,022	6,449	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.97	1.79	145	109.75	0.00	10,661	11,510	11701
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.47	4.48	327	115.94	0.00	6,806	7,586	7891
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.37	0.39	179	103.76	0.00	6,828	7,058	7085
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.23	0.00	334	100.23	0.00	5,000	5,011	5011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.75	1.86	174	119.60	0.00	6,483	7,634	7754
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.61	1.64	176	119.25	0.00	8,031	9,445	9577
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.16	2.68	181	134.84	0.00	11,490	15,186	15493
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.17	0.32	118	103.49	0.00	11,319	11,677	11714
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.16	0.29	118	100.45	0.00	6,862	6,873	6893
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.41	0.78	118	115.18	0.00	9,402	10,756	10829
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.99	0.52	146	99.51	0.00	4,000	3,960	3980
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.81	0.55	118	103.36	0.00	5,292	5,441	5470
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.97	1.12	204	107.08	0.00	8,546	9,056	9151

Euronext Dublin - Daily Bond Index Report

Monday 10 September, 2018



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report



Monday 10 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Sep-2018	Previous Index Price 07-Sep-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.50	100.51	-0.015%	-0.111%	-0.931%	-3.408%	-0.50	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.76	103.78	-0.013%	-0.088%	-0.824%	-3.257%	-0.50	0.76	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.08	107.09	-0.010%	-0.123%	-1.060%	-4.032%	-0.51	1.05	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	107.97	107.99	-0.022%	-0.155%	-1.094%	-3.269%	-0.46	1.56	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.47	111.48	-0.015%	-0.162%	-1.157%	-3.409%	-0.43	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.38	-0.007%	-0.124%	-0.501%	-0.528%	-0.16	3.46	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.23	100.25	-0.022%	-0.135%	-0.390%	0.346%	-0.06	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.75	117.73	0.013%	-0.152%	-0.986%	-1.851%	-0.03	4.19	4.19
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	117.61	117.62	-0.008%	-0.195%	-0.977%	-1.602%	0.19	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.16	132.17	-0.010%	-0.233%	-1.136%	-2.339%	0.38	5.67	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.17	0.003%	-0.134%	-0.641%	0.229%	0.58	7.41	7.36
IE00BDHDP44	BDHDP4	0.9 Treas Bnd 2028	100.16	100.17	-0.010%	-0.246%	-0.688%		0.88	9.28	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.41	114.41	-0.007%	-0.261%	-1.063%	-1.013%	1.08	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.99	98.97	0.019%	-0.203%	-1.236%		1.38	13.38	13.19
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.81	102.82	-0.012%	-0.398%	-1.589%	-0.881%	1.53	16.11	15.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.97	106.00	-0.032%	-0.511%	-2.219%	0.282%	1.72	20.76	20.41

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 10-Sep-2018	Previous Index Price 07-Sep-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.53	104.51	0.021%	0.011%	-0.042%	-0.383%	-0.50	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.75	0.022%	0.029%	0.018%	-4.396%	-0.50	0.76	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.33	0.034%	0.027%	0.029%	-0.333%	-0.51	1.05	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	109.74	0.011%	-0.041%	-0.268%	-4.362%	-0.46	1.56	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.94	115.92	0.021%	-0.038%	-0.262%	-0.379%	-0.43	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.76	0.000%	-0.102%	-0.347%	-0.756%	-0.16	3.46	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.23	100.25	-0.022%	-0.135%	-0.390%	0.346%	-0.06	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.60	119.56	0.039%	-0.060%	-0.328%	-2.760%	-0.03	4.19	4.19
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.25	119.23	0.015%	-0.115%	-0.401%	-2.406%	0.19	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.84	134.81	0.024%	-0.118%	-0.324%	-3.432%	0.38	5.67	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	103.48	0.011%	-0.107%	-0.448%	-0.064%	0.58	7.41	7.36
IE00BDHDP44	BDHDP4	0.9 Treas Bnd 2028	100.45	100.45	-0.003%	-0.221%	-0.508%		0.88	9.28	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.18	115.17	0.010%	-0.202%	-0.646%	-1.618%	1.08	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.51	99.48	0.030%	-0.166%	-0.974%		1.38	13.38	13.19

Euronext Dublin - Daily Bond Index Report

Monday 10 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	103.36	103.36	0.002%	-0.351%	-1.261%	-1.360%	1.53	16.11	15.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.08	107.10	-0.017%	-0.456%	-1.839%	-0.284%	1.72	20.76	20.41