

Euronext Dublin - Daily Bond Index Report

Wednesday 3 October, 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 03-Oct-2018	Previous Close Value 02-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.11	113.18	-0.066%	0.00%	0.00%	-2.34%	13.11%	6.67	6.61	0.99
All Bond Index (Return)	203.50	203.62	-0.058%	0.04%	0.04%	-0.31%	103.50%	6.67	6.61	0.99
Under 3 Bond Index (Clean)	82.18	82.21	-0.032%	-0.03%	-0.03%	-3.73%	-17.82%	1.31	1.32	-0.47
Under 3 Bond Index (Return)	142.52	142.54	-0.018%	0.03%	0.03%	-0.41%	42.52%	1.31	1.32	-0.47
Under 5 Bond Index (Clean)	95.80	95.83	-0.029%	-0.01%	-0.01%	-2.92%	-4.20%	2.25	2.25	-0.18
Under 5 Bond Index (Return)	168.32	168.36	-0.020%	0.04%	0.04%	-0.25%	68.32%	2.25	2.25	-0.18
Under 10 Bond Index (Clean)	107.87	107.92	-0.052%	0.03%	0.03%	-2.51%	7.87%	4.21	4.19	0.39
Under 10 Bond Index (Return)	190.25	190.33	-0.043%	0.06%	0.06%	-0.39%	90.25%	4.21	4.19	0.39
5 Plus Bond Index (Clean)	129.09	129.21	-0.094%	0.00%	0.00%	-1.81%	29.09%	9.90	9.78	1.18
5 Plus Bond Index (Return)	232.00	232.20	-0.087%	0.03%	0.03%	-0.35%	132.00%	9.90	9.78	1.18
10 Plus Bond Index (Clean)	139.28	139.44	-0.115%	-0.09%	-0.09%	-1.61%	39.28%	14.98	14.75	1.55
10 Plus Bond Index (Return)	260.46	260.74	-0.109%	-0.06%	-0.06%	0.04%	160.46%	14.98	14.75	1.55

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	100.18	4.32	350	104.49	0.00	8,835	8,851	9232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.51	1.29	107	104.80	0.00	7,090	7,338	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.69	5.66	350	112.34	0.00	6,022	6,425	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.64	2.07	168	109.71	0.00	10,661	11,476	11696
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.12	4.80	350	115.92	0.00	6,806	7,563	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.15	0.44	202	103.59	0.00	6,828	7,043	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.96	0.00	357	99.96	0.00	5,000	4,998	4998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.14	2.11	197	119.25	0.00	6,483	7,595	7731
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.93	1.85	199	118.78	0.00	8,031	9,390	9539
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.09	3.02	204	134.10	0.00	11,490	15,062	15409
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.40	0.39	141	102.79	0.00	11,319	11,590	11634
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.34	0.35	141	99.69	0.00	7,862	7,810	7837
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.26	0.93	141	114.18	0.00	9,402	10,648	10735
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.01	0.60	169	98.61	0.00	4,000	3,920	3944
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.39	0.66	141	102.04	0.00	5,292	5,365	5400
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.55	1.24	227	105.80	0.00	8,546	8,935	9041

Euronext Dublin - Daily Bond Index Report

Wednesday 3 October, 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 03-Oct-2018	Previous Index Price 02-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.18	100.19	-0.012%	-0.046%	-0.046%	-3.716%	-0.40	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.51	103.52	-0.012%	-0.045%	-0.045%	-3.498%	-0.57	0.70	0.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.69	106.72	-0.029%	-0.058%	-0.058%	-4.388%	-0.52	0.98	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.64	107.68	-0.038%	-0.020%	-0.020%	-3.562%	-0.45	1.49	1.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.12	111.17	-0.043%	-0.006%	-0.006%	-3.706%	-0.43	1.91	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.15	103.17	-0.017%	0.035%	0.035%	-0.740%	-0.11	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.96	99.99	-0.030%	0.027%	0.027%	0.083%	0.01	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.14	117.18	-0.030%	0.043%	0.043%	-2.352%	0.05	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.93	116.99	-0.055%	0.039%	0.039%	-2.171%	0.27	5.02	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.09	131.16	-0.056%	0.026%	0.026%	-3.132%	0.48	5.60	5.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.40	102.48	-0.079%	0.095%	0.095%	-0.519%	0.68	7.34	7.29
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.34	99.49	-0.156%	0.110%	0.110%		0.97	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.36	-0.090%	0.026%	0.026%	-2.008%	1.17	10.28	10.16
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.01	98.14	-0.134%	-0.051%	-0.051%		1.45	13.30	13.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.39	101.64	-0.247%	-0.091%	-0.091%	-2.255%	1.61	16.03	15.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.55	104.61	-0.057%	-0.249%	-0.249%	-1.056%	1.78	20.65	20.29

Return Price Performance			Index Price 03-Oct-2018	Previous Index Price 02-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.49	104.49	0.001%	0.015%	0.015%	-0.418%	-0.40	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.80	0.000%	0.012%	0.012%	-4.380%	-0.57	0.70	0.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.36	-0.013%	0.016%	0.016%	-0.357%	-0.52	0.98	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.71	109.74	-0.026%	0.036%	0.036%	-4.400%	-0.45	1.49	1.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	115.95	-0.029%	0.054%	0.054%	-0.402%	-0.43	1.91	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	103.61	-0.015%	0.045%	0.045%	-0.917%	-0.11	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.96	99.99	-0.030%	0.027%	0.027%	0.083%	0.01	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.25	119.27	-0.021%	0.086%	0.086%	-3.050%	0.05	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.78	118.84	-0.045%	0.078%	0.078%	-2.787%	0.27	5.02	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.10	134.16	-0.043%	0.081%	0.081%	-3.957%	0.48	5.60	5.57
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.79	102.86	-0.076%	0.107%	0.107%	-0.746%	0.68	7.34	7.29
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.69	99.84	-0.152%	0.123%	0.123%		0.97	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.18	114.28	-0.084%	0.055%	0.055%	-2.471%	1.17	10.28	10.16
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.61	98.74	-0.130%	-0.032%	-0.032%		1.45	13.30	13.11

Euronext Dublin - Daily Bond Index Report

Wednesday 3 October, 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	102.04	102.29	-0.240%	-0.067%	-0.067%	-2.618%	1.61	16.03	15.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.80	105.85	-0.051%	-0.220%	-0.220%	-1.482%	1.78	20.65	20.29