

Euronext Dublin - Daily Bond Index Report

Wednesday 17 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 17-Oct-2018	Previous Close Value 16-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.75	112.64	0.094%	-0.32%	-0.32%	-2.65%	12.75%	6.75	6.68	1.04
All Bond Index (Return)	203.14	202.87	0.131%	-0.14%	-0.14%	-0.49%	103.14%	6.75	6.68	1.04
Under 3 Bond Index (Clean)	82.02	82.02	0.005%	-0.22%	-0.22%	-3.92%	-17.98%	1.31	1.31	-0.47
Under 3 Bond Index (Return)	142.49	142.47	0.016%	0.01%	0.01%	-0.43%	42.49%	1.31	1.31	-0.47
Under 5 Bond Index (Clean)	95.61	95.59	0.027%	-0.20%	-0.20%	-3.11%	-4.39%	2.23	2.23	-0.16
Under 5 Bond Index (Return)	168.22	168.16	0.036%	-0.02%	-0.02%	-0.32%	68.22%	2.23	2.23	-0.16
Under 10 Bond Index (Clean)	107.58	107.51	0.069%	-0.24%	-0.24%	-2.77%	7.58%	4.18	4.16	0.43
Under 10 Bond Index (Return)	189.98	189.83	0.075%	-0.08%	-0.08%	-0.54%	89.98%	4.18	4.16	0.43
5 Plus Bond Index (Clean)	128.56	128.38	0.140%	-0.41%	-0.41%	-2.21%	28.56%	9.92	9.80	1.22
5 Plus Bond Index (Return)	231.37	230.92	0.197%	-0.24%	-0.24%	-0.62%	131.37%	9.92	9.80	1.22
10 Plus Bond Index (Clean)	138.55	138.32	0.170%	-0.62%	-0.62%	-2.13%	38.55%	14.60	14.38	1.57
10 Plus Bond Index (Return)	259.61	258.83	0.300%	-0.39%	-0.39%	-0.29%	159.61%	14.60	14.38	1.57

Euronext Dublin - Daily Bond Index Report



Wednesday 17 October, 2018

28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

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	100.02	4.49	364	104.51	0.00	8,835	8,837	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.28	1.46	121	104.73	0.00	7,090	7,322	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.43	5.88	364	112.32	0.00	6,022	6,410	6764
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.46	2.24	182	109.70	0.00	10,631	11,456	11695
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.94	4.99	364	115.93	0.00	6,785	7,550	7890
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.98	0.47	216	103.45	0.00	6,828	7,031	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.87	0.00	6	99.87	0.00	5,000	4,993	4993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.80	2.26	211	119.06	0.00	6,533	7,573	7719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.60	1.98	213	118.58	0.00	8,031	9,364	9523
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.61	3.23	218	133.83	0.00	11,490	15,007	15378
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.08	0.43	155	102.51	0.00	11,319	11,555	11603
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.93	0.38	155	99.31	0.00	7,862	7,778	7808
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.63	1.02	155	113.65	0.00	9,402	10,589	10685
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.25	0.00	0	100.25	1.35	3,000	3,008	3048
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.59	0.65	183	98.24	0.00	4,000	3,904	3930
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.98	0.72	155	101.70	0.00	5,292	5,344	5382
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.94	1.32	241	105.26	0.00	8,546	8,883	8996

Euronext Dublin - Daily Bond Index Report

Wednesday 17 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 17-Oct-2018	Previous Index Price 16-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	100.02	100.02	0.005%	-0.197%	-0.197%	-3.861%	-4.08	0.00	0.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.28	103.28	-0.001%	-0.267%	-0.267%	-3.713%	-0.52	0.66	0.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.43	106.43	0.007%	-0.293%	-0.293%	-4.613%	-0.52	1.00	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	107.46	107.45	0.008%	-0.190%	-0.190%	-3.727%	-0.45	1.46	1.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.94	110.94	0.005%	-0.168%	-0.168%	-3.862%	-0.44	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.98	102.93	0.045%	-0.133%	-0.133%	-0.906%	-0.07	3.36	3.36
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.79	0.076%	-0.071%	-0.071%	-0.015%	0.03	4.00	4.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.80	116.71	0.078%	-0.249%	-0.249%	-2.637%	0.09	4.09	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.60	116.50	0.085%	-0.241%	-0.241%	-2.446%	0.30	4.98	4.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.61	130.47	0.108%	-0.340%	-0.340%	-3.486%	0.52	5.56	5.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.08	101.94	0.144%	-0.213%	-0.213%	-0.825%	0.72	7.30	7.25
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.93	98.79	0.138%	-0.301%	-0.301%	-0.825%	1.02	9.18	9.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.63	112.46	0.152%	-0.523%	-0.523%	-2.546%	1.22	10.24	10.12
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.25	100.15	0.098%				1.33	11.51	11.36
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.59	97.43	0.158%	-0.481%	-0.481%		1.49	13.26	13.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.98	100.79	0.185%	-0.494%	-0.494%	-2.649%	1.64	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.94	103.72	0.213%	-0.833%	-0.833%	-1.635%	1.81	20.59	20.23

Return Price Performance			Index Price 17-Oct-2018	Previous Index Price 16-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	104.51	104.49	0.017%	0.036%	0.036%	-0.397%	-4.08	0.00	0.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.73	104.72	0.011%	-0.046%	-0.046%	-4.435%	-0.52	0.66	0.67
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	112.30	0.020%	-0.006%	-0.006%	-0.379%	-0.52	1.00	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.68	0.019%	0.026%	0.026%	-4.409%	-0.45	1.46	1.46
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.93	115.91	0.016%	0.063%	0.063%	-0.393%	-0.44	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.40	0.046%	-0.093%	-0.093%	-1.054%	-0.07	3.36	3.36
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.87	99.79	0.076%	-0.071%	-0.071%	-0.015%	0.03	4.00	4.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	118.95	0.087%	-0.074%	-0.074%	-3.205%	0.09	4.09	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.58	118.48	0.091%	-0.088%	-0.088%	-2.949%	0.30	4.98	4.97
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.83	133.68	0.117%	-0.123%	-0.123%	-4.152%	0.52	5.56	5.53
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.36	0.148%	-0.162%	-0.162%	-1.013%	0.72	7.30	7.25
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.31	99.17	0.139%	-0.253%	-0.253%		1.02	9.18	9.08
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.65	113.48	0.156%	-0.409%	-0.409%	-2.924%	1.22	10.24	10.12

Euronext Dublin - Daily Bond Index Report

Wednesday 17 October, 2018



28 Anglesea Street
Dublin 2, Ireland
T + 353 1 617 4200
F + 353 1 677 6045
info@ise.ie

IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.25	100.15	0.098%				1.33	11.51	11.36
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	98.24	98.08	0.160%	-0.411%	-0.411%		1.49	13.26	13.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.70	101.51	0.188%	-0.403%	-0.403%	-2.946%	1.64	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.26	105.04	0.216%	-0.724%	-0.724%	-1.981%	1.81	20.59	20.23