

Euronext Dublin - Weekly Bond Index Report

Friday 19 October, 2018



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

Bond Indices Performance

Index	Close Value 19-Oct-2018	Week to Date 12-Oct-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	112.64	0.09%	-0.41%	-0.41%	-2.74%	12.64%	6.76	6.69	1.05
All Bond Index (Return)	202.97	0.17%	-0.22%	-0.22%	-0.57%	102.97%	6.76	6.69	1.05
Under 3 Bond Index (Clean)	81.98	-0.07%	-0.27%	-0.27%	-3.96%	-18.02%	1.29	1.30	-0.47
Under 3 Bond Index (Return)	142.45	0.02%	-0.01%	-0.01%	-0.45%	42.45%	1.29	1.30	-0.47
Under 5 Bond Index (Clean)	95.58	0.00%	-0.24%	-0.24%	-3.15%	-4.42%	2.23	2.23	-0.16
Under 5 Bond Index (Return)	168.19	0.06%	-0.04%	-0.04%	-0.33%	68.19%	2.23	2.23	-0.16
Under 10 Bond Index (Clean)	107.52	0.07%	-0.30%	-0.30%	-2.83%	7.52%	4.18	4.17	0.44
Under 10 Bond Index (Return)	189.89	0.12%	-0.12%	-0.12%	-0.58%	89.89%	4.18	4.17	0.44
5 Plus Bond Index (Clean)	128.38	0.16%	-0.54%	-0.54%	-2.35%	28.38%	9.90	9.78	1.24
5 Plus Bond Index (Return)	231.09	0.25%	-0.36%	-0.36%	-0.74%	131.09%	9.90	9.78	1.24
10 Plus Bond Index (Clean)	138.27	0.17%	-0.81%	-0.81%	-2.32%	38.27%	14.59	14.36	1.58
10 Plus Bond Index (Return)	259.12	0.33%	-0.58%	-0.58%	-0.47%	159.12%	14.59	14.36	1.58

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Bond Index 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
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.22	1.48	123	104.70	0.00	7,090	7,318	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.35	0.02	1	106.37	0.00	6,022	6,405	6406
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.41	2.27	184	109.67	0.00	10,631	11,418	11660
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.91	0.01	1	110.93	0.00	6,785	7,525	7526
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.97	0.48	218	103.45	0.00	6,828	7,030	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.86	0.00	1	99.86	0.00	5,000	4,993	4993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.77	2.28	213	119.05	0.00	6,533	7,629	7778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.53	2.00	215	118.54	0.00	8,031	9,359	9520
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.49	3.26	220	133.75	0.00	11,490	14,994	15368
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.97	0.43	157	102.40	0.00	11,319	11,542	11591
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.82	0.39	157	99.21	0.00	7,862	7,769	7799
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.51	1.03	157	113.54	0.00	9,402	10,578	10675
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.02	0.01	2	100.03	0.00	3,000	3,001	3001
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.39	0.66	185	98.05	0.00	4,000	3,896	3922
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.74	0.73	157	101.47	0.00	5,292	5,331	5370
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.66	1.33	243	104.99	0.00	8,546	8,858	8972

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Bond Index Constituent

Clean Price Performance			Close Price 19-Oct-2018	Week to Date 12-Oct-2018	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.22	-0.08%	-0.32%	-0.32%	-3.77%	-0.51	0.65	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.35	-0.11%	-0.37%	-0.37%	-4.69%	-0.51	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.41	-0.05%	-0.24%	-0.24%	-3.77%	-0.46	1.44	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.91	-0.04%	-0.19%	-0.19%	-3.89%	-0.46	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	0.09%	-0.14%	-0.14%	-0.91%	-0.07	3.35	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	0.13%	-0.08%	-0.08%	-0.02%	0.04	3.99	3.99
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.77	0.11%	-0.27%	-0.27%	-2.66%	0.08	4.08	4.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.53	0.11%	-0.30%	-0.30%	-2.50%	0.31	4.97	4.96
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	130.49	0.11%	-0.43%	-0.43%	-3.57%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.97	0.18%	-0.32%	-0.32%	-0.93%	0.73	7.29	7.24
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.82	0.23%	-0.41%	-0.41%		1.03	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.51	0.21%	-0.63%	-0.63%	-2.65%	1.23	10.23	10.10
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.02	0.07%				1.35	11.50	11.34
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	97.39	0.15%	-0.68%	-0.68%		1.50	13.25	13.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.74	0.17%	-0.73%	-0.73%	-2.88%	1.65	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.66	0.18%	-1.11%	-1.11%	-1.91%	1.82	20.57	20.20

Return Price Performance			Close Price 19-Oct-2018	Week to Date 12-Oct-2018	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	0.01%	-0.08%	-0.08%	-4.47%	-0.51	0.65	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.37	-5.26%	-5.31%	-5.31%	-5.66%	-0.51	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.67	0.03%	0.00%	0.00%	-4.43%	-0.46	1.44	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	-4.27%	-4.25%	-4.25%	-4.69%	-0.46	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	0.10%	-0.09%	-0.09%	-1.06%	-0.07	3.35	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	0.13%	-0.08%	-0.08%	-0.02%	0.04	3.99	3.99
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.05	0.17%	-0.08%	-0.08%	-3.21%	0.08	4.08	4.08
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.54	0.16%	-0.13%	-0.13%	-2.99%	0.31	4.97	4.96
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	133.75	0.18%	-0.19%	-0.19%	-4.21%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.40	0.20%	-0.27%	-0.27%	-1.12%	0.73	7.29	7.24
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.21	0.24%	-0.36%	-0.36%		1.03	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.54	0.25%	-0.51%	-0.51%	-3.02%	1.23	10.23	10.10

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IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.03	0.07%				1.35	11.50	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.05	0.17%	-0.60%	-0.60%		1.50	13.25	13.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.47	0.20%	-0.63%	-0.63%	-3.16%	1.65	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.99	0.22%	-0.98%	-0.98%	-2.24%	1.82	20.57	20.20

