

Euronext Dublin - Weekly Bond Index Report

Friday 31 August, 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 31-Aug-2018	Week to Date 24-Aug-2018	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	114.06	-0.01%	-0.03%	-0.84%	-1.52%	14.06%	6.32	6.27	0.88
All Bond Index (Return)	204.67	0.04%	0.21%	-0.35%	0.26%	104.67%	6.32	6.27	0.88
Under 3 Bond Index (Clean)	82.53	-0.09%	-0.40%	-0.89%	-3.31%	-17.47%	1.12	1.13	-0.48
Under 3 Bond Index (Return)	142.55	0.00%	-0.02%	-0.12%	-0.39%	42.55%	1.12	1.13	-0.48
Under 5 Bond Index (Clean)	96.22	-0.06%	-0.27%	-0.77%	-2.50%	-3.78%	2.01	2.02	-0.25
Under 5 Bond Index (Return)	168.52	0.01%	0.03%	-0.16%	-0.14%	68.52%	2.01	2.02	-0.25
Under 10 Bond Index (Clean)	108.56	-0.03%	-0.12%	-0.74%	-1.88%	8.56%	3.89	3.88	0.27
Under 10 Bond Index (Return)	190.93	0.03%	0.14%	-0.21%	-0.04%	90.93%	3.89	3.88	0.27
5 Plus Bond Index (Clean)	130.62	0.04%	0.17%	-0.90%	-0.64%	30.62%	10.03	9.92	1.08
5 Plus Bond Index (Return)	234.27	0.08%	0.36%	-0.52%	0.62%	134.27%	10.03	9.92	1.08
10 Plus Bond Index (Clean)	141.44	0.07%	0.27%	-1.19%	-0.08%	41.44%	15.10	14.89	1.45
10 Plus Bond Index (Return)	264.03	0.11%	0.42%	-0.88%	1.41%	164.03%	15.10	14.89	1.45

Euronext Dublin - Weekly Bond Index Report

Friday 31 August, 2018



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

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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.61	3.91	317	104.52	0.00	8,835	8,889	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.86	0.89	74	104.75	0.00	7,090	7,363	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.21	5.12	317	112.34	0.00	6,022	6,457	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.13	1.66	135	109.80	0.00	10,661	11,528	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.65	4.34	317	115.99	0.00	6,806	7,598	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.37	169	103.87	0.00	6,828	7,067	7092
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	324	100.36	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.92	1.75	164	119.68	0.00	6,483	7,646	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.84	1.55	166	119.38	0.00	8,031	9,463	9588
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.47	2.53	171	135.00	0.00	11,490	15,221	15512
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.31	0.30	108	103.60	0.00	11,319	11,693	11727
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.41	0.27	108	100.67	0.00	6,862	6,890	6908
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.70	0.71	108	115.41	0.00	9,402	10,784	10851
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.48	136	99.68	0.00	4,000	3,968	3987
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.22	0.50	108	103.73	0.00	5,292	5,463	5489
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.51	1.06	194	107.57	0.00	8,546	9,102	9193

Euronext Dublin - Weekly Bond Index Report

Friday 31 August, 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 Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-Aug-2018	Week to Date 24-Aug-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.61	-0.10%	-0.43%	-0.82%	-3.30%	-0.51	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.86	-0.08%	-0.37%	-0.74%	-3.17%	-0.48	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.21	-0.11%	-0.50%	-0.94%	-3.91%	-0.50	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.13	-0.08%	-0.37%	-0.94%	-3.12%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.65	-0.09%	-0.37%	-1.00%	-3.25%	-0.45	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	0.01%	0.05%	-0.38%	-0.41%	-0.19	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	0.04%	0.17%	-0.26%	0.48%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.92	-0.04%	-0.16%	-0.84%	-1.70%	-0.04	4.21	4.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.84	-0.07%	-0.09%	-0.78%	-1.41%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.47	-0.02%	-0.05%	-0.91%	-2.11%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.31	0.06%	0.31%	-0.51%	0.36%	0.56	7.43	7.39
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.41	0.12%	0.38%	-0.44%		0.86	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.70	0.09%	0.40%	-0.80%	-0.75%	1.06	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	0.00%	0.02%	-1.04%		1.36	13.40	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.22	0.04%	0.26%	-1.20%	-0.48%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.51	0.10%	0.22%	-1.72%	0.80%	1.69	20.80	20.45

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 31-Aug-2018	Week to Date 24-Aug-2018	MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.52	-0.01%	-0.05%	-0.05%	-0.39%	-0.51	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	0.00%	-0.01%	-0.01%	-4.42%	-0.48	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	0.00%	-0.03%	0.00%	-0.36%	-0.50	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	0.00%	-0.02%	-0.23%	-4.32%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	-0.01%	0.01%	-0.22%	-0.34%	-0.45	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.87	0.02%	0.12%	-0.24%	-0.65%	-0.19	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	0.04%	0.17%	-0.26%	0.48%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.68	0.03%	0.12%	-0.27%	-2.70%	-0.04	4.21	4.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.38	-0.01%	0.15%	-0.29%	-2.29%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.00	0.06%	0.30%	-0.21%	-3.32%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	0.08%	0.40%	-0.34%	0.04%	0.56	7.43	7.39
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.67	0.14%	0.46%	-0.29%		0.86	9.30	9.22

Euronext Dublin - Weekly Bond Index Report

Friday 31 August, 2018



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

IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	0.13%	0.58%	-0.45%	-1.42%	1.06	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.68	0.02%	0.13%	-0.81%		1.36	13.40	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.73	0.07%	0.40%	-0.91%	-1.01%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.57	0.14%	0.38%	-1.39%	0.17%	1.69	20.80	20.45

