

Euronext Dublin - Weekly Bond Index Report

Friday 14 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 14-Sep-2018	Week to Date 7-Sep-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	113.48	-0.31%	-0.50%	-1.34%	-2.01%	13.48%	6.28	6.22	0.95
All Bond Index (Return)	203.87	-0.25%	-0.39%	-0.74%	-0.13%	103.87%	6.28	6.22	0.95
Under 3 Bond Index (Clean)	82.37	-0.08%	-0.19%	-1.08%	-3.50%	-17.63%	1.09	1.09	-0.48
Under 3 Bond Index (Return)	142.52	0.01%	-0.02%	-0.13%	-0.41%	42.52%	1.09	1.09	-0.48
Under 5 Bond Index (Clean)	96.01	-0.09%	-0.21%	-0.98%	-2.71%	-3.99%	1.97	1.97	-0.21
Under 5 Bond Index (Return)	168.39	-0.03%	-0.08%	-0.24%	-0.22%	68.39%	1.97	1.97	-0.21
Under 10 Bond Index (Clean)	108.18	-0.20%	-0.35%	-1.09%	-2.23%	8.18%	3.90	3.88	0.34
Under 10 Bond Index (Return)	190.50	-0.14%	-0.23%	-0.43%	-0.26%	90.50%	3.90	3.88	0.34
5 Plus Bond Index (Clean)	129.65	-0.49%	-0.75%	-1.64%	-1.38%	29.65%	9.95	9.84	1.14
5 Plus Bond Index (Return)	232.73	-0.45%	-0.66%	-1.17%	-0.04%	132.73%	9.95	9.84	1.14
10 Plus Bond Index (Clean)	139.95	-0.72%	-1.06%	-2.24%	-1.14%	39.95%	15.03	14.80	1.52
10 Plus Bond Index (Return)	261.44	-0.68%	-0.98%	-1.85%	0.42%	161.44%	15.03	14.80	1.52

Euronext Dublin - Weekly Bond Index Report

Friday 14 September, 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	100.42	4.08	331	104.50	0.00	8,835	8,872	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.75	1.06	88	104.81	0.00	7,090	7,356	7431
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.00	5.35	331	112.35	0.00	6,022	6,444	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.89	1.84	149	109.73	0.00	10,661	11,503	11698
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.39	4.53	331	115.92	0.00	6,806	7,581	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.30	0.40	183	103.70	0.00	6,828	7,053	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.12	0.00	338	100.12	0.00	5,000	5,006	5006
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.51	1.90	178	119.41	0.00	6,483	7,619	7742
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.35	1.68	180	119.03	0.00	8,031	9,424	9559
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.76	2.74	185	134.50	0.00	11,490	15,140	15454
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.75	0.33	122	103.08	0.00	11,319	11,630	11668
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.71	0.30	122	100.01	0.00	7,862	7,839	7862
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.79	0.80	122	114.59	0.00	9,402	10,698	10774
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.47	0.53	150	99.00	0.00	4,000	3,939	3960
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.04	0.57	122	102.61	0.00	5,292	5,400	5430
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.95	1.14	208	106.09	0.00	8,546	8,969	9067

Euronext Dublin - Weekly Bond Index Report

Friday 14 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	Close Price 14-Sep-2018	Week to Date 7-Sep-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.42	-0.09%	-0.19%	-1.01%	-3.48%	-0.57	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.75	-0.03%	-0.10%	-0.84%	-3.27%	-0.58	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.00	-0.09%	-0.20%	-1.14%	-4.11%	-0.53	1.03	1.04
IE0034074488	3407448	4.5 Treas Bnd 2020	107.89	-0.09%	-0.22%	-1.16%	-3.34%	-0.46	1.54	1.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.39	-0.08%	-0.23%	-1.22%	-3.47%	-0.43	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.30	-0.08%	-0.19%	-0.57%	-0.60%	-0.14	3.44	3.45
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.12	-0.12%	-0.24%	-0.49%	0.24%	-0.03	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.51	-0.19%	-0.35%	-1.18%	-2.05%	0.01	4.18	4.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.35	-0.23%	-0.41%	-1.19%	-1.82%	0.22	5.07	5.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.76	-0.31%	-0.53%	-1.43%	-2.63%	0.42	5.65	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.75	-0.40%	-0.54%	-1.05%	-0.18%	0.63	7.39	7.34
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.71	-0.46%	-0.70%	-1.14%		0.93	9.26	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.79	-0.54%	-0.80%	-1.59%	-1.54%	1.13	10.33	10.22
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.47	-0.51%	-0.73%	-1.76%		1.42	13.35	13.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.04	-0.76%	-1.14%	-2.32%	-1.62%	1.57	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.95	-0.99%	-1.46%	-3.15%	-0.68%	1.76	20.71	20.35

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 14-Sep-2018	Week to Date 7-Sep-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.50	0.00%	-0.01%	-0.07%	-0.41%	-0.57	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.81	0.05%	0.06%	0.05%	-4.37%	-0.58	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	0.02%	0.01%	0.01%	-0.35%	-0.53	1.03	1.04
IE0034074488	3407448	4.5 Treas Bnd 2020	109.73	-0.01%	-0.06%	-0.29%	-4.38%	-0.46	1.54	1.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	0.00%	-0.06%	-0.28%	-0.40%	-0.43	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	-0.06%	-0.16%	-0.41%	-0.82%	-0.14	3.44	3.45
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.12	-0.12%	-0.24%	-0.49%	0.24%	-0.03	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.41	-0.12%	-0.22%	-0.49%	-2.92%	0.01	4.18	4.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	-0.17%	-0.30%	-0.58%	-2.59%	0.22	5.07	5.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.50	-0.23%	-0.37%	-0.58%	-3.68%	0.42	5.65	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.08	-0.38%	-0.50%	-0.84%	-0.46%	0.63	7.39	7.34
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.01	-0.44%	-0.66%	-0.95%		0.93	9.26	9.18

Euronext Dublin - Weekly Bond Index Report

Friday 14 September, 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	114.59	-0.50%	-0.71%	-1.15%	-2.12%	1.13	10.33	10.22
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.00	-0.48%	-0.68%	-1.48%		1.42	13.35	13.17
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.61	-0.72%	-1.07%	-1.98%	-2.08%	1.57	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.09	-0.94%	-1.38%	-2.75%	-1.21%	1.76	20.71	20.35

