

Euronext Dublin - Weekly Bond Index Report

Friday 21 September, 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 21-Sep-2018	Week to Date 14-Sep-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	113.32	-0.14%	-0.64%	-1.48%	-2.15%	13.32%	6.26	6.20	0.96
All Bond Index (Return)	203.70	-0.08%	-0.47%	-0.82%	-0.21%	103.70%	6.26	6.20	0.96
Under 3 Bond Index (Clean)	82.29	-0.11%	-0.30%	-1.19%	-3.60%	-17.71%	1.07	1.07	-0.47
Under 3 Bond Index (Return)	142.49	-0.02%	-0.04%	-0.15%	-0.43%	42.49%	1.07	1.07	-0.47
Under 5 Bond Index (Clean)	95.91	-0.10%	-0.32%	-1.09%	-2.81%	-4.09%	1.95	1.96	-0.20
Under 5 Bond Index (Return)	168.33	-0.03%	-0.11%	-0.27%	-0.25%	68.33%	1.95	1.96	-0.20
Under 10 Bond Index (Clean)	108.05	-0.12%	-0.47%	-1.21%	-2.35%	8.05%	3.88	3.86	0.36
Under 10 Bond Index (Return)	190.38	-0.06%	-0.29%	-0.50%	-0.33%	90.38%	3.88	3.86	0.36
5 Plus Bond Index (Clean)	129.43	-0.17%	-0.92%	-1.81%	-1.55%	29.43%	9.93	9.82	1.16
5 Plus Bond Index (Return)	232.44	-0.13%	-0.78%	-1.29%	-0.16%	132.44%	9.93	9.82	1.16
10 Plus Bond Index (Clean)	139.67	-0.20%	-1.25%	-2.43%	-1.34%	39.67%	15.01	14.78	1.54
10 Plus Bond Index (Return)	261.02	-0.16%	-1.14%	-2.00%	0.26%	161.02%	15.01	14.78	1.54

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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
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	100.32	4.17	338	104.49	0.00	8,835	8,863	9232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.64	1.15	95	104.78	0.00	7,090	7,348	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.86	5.46	338	112.33	0.00	6,022	6,436	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.78	1.92	156	109.70	0.00	10,661	11,491	11696
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.26	4.63	338	115.89	0.00	6,806	7,572	7887
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.22	0.42	190	103.64	0.00	6,828	7,048	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.06	0.00	345	100.06	0.00	5,000	5,003	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.37	1.98	185	119.34	0.00	6,483	7,609	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.22	1.74	187	118.96	0.00	8,031	9,414	9554
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.53	2.84	192	134.37	0.00	11,490	15,114	15440
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.35	129	102.95	0.00	11,319	11,613	11653
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.52	0.32	129	99.84	0.00	7,862	7,824	7849
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	0.85	129	114.42	0.00	9,402	10,677	10757
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.31	0.56	157	98.87	0.00	4,000	3,932	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.79	0.60	129	102.39	0.00	5,292	5,387	5418
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.77	1.18	215	105.95	0.00	8,546	8,953	9054

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Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 21-Sep-2018	Week to Date 14-Sep-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.32	-0.10%	-0.29%	-1.10%	-3.58%	-0.55	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.64	-0.10%	-0.21%	-0.94%	-3.37%	-0.57	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.86	-0.13%	-0.33%	-1.26%	-4.23%	-0.52	1.01	1.02
IE0034074488	3407448	4.5 Treas Bnd 2020	107.78	-0.10%	-0.33%	-1.26%	-3.44%	-0.45	1.52	1.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.26	-0.11%	-0.34%	-1.34%	-3.58%	-0.42	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.22	-0.07%	-0.27%	-0.64%	-0.67%	-0.13	3.42	3.43
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	-0.07%	-0.30%	-0.56%	0.18%	-0.01	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.37	-0.12%	-0.47%	-1.30%	-2.17%	0.02	4.16	4.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.22	-0.11%	-0.53%	-1.30%	-1.93%	0.23	5.05	5.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.53	-0.17%	-0.71%	-1.60%	-2.80%	0.44	5.63	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	-0.15%	-0.69%	-1.19%	-0.32%	0.65	7.37	7.32
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.52	-0.19%	-0.88%	-1.32%		0.95	9.24	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	-0.20%	-0.99%	-1.79%	-1.74%	1.15	10.31	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.31	-0.16%	-0.89%	-1.91%		1.43	13.33	13.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	-0.25%	-1.39%	-2.57%	-1.87%	1.59	16.06	15.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.77	-0.18%	-1.64%	-3.33%	-0.85%	1.77	20.68	20.32

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 21-Sep-2018	Week to Date 14-Sep-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.49	-0.01%	-0.03%	-0.08%	-0.42%	-0.55	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	-0.02%	0.03%	0.02%	-4.39%	-0.57	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	-0.02%	-0.01%	-0.01%	-0.37%	-0.52	1.01	1.02
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	-0.02%	-0.09%	-0.31%	-4.40%	-0.45	1.52	1.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.89	-0.03%	-0.08%	-0.31%	-0.42%	-0.42	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	-0.06%	-0.22%	-0.47%	-0.88%	-0.13	3.42	3.43
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	-0.07%	-0.30%	-0.56%	0.18%	-0.01	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.34	-0.06%	-0.28%	-0.54%	-2.97%	0.02	4.16	4.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.96	-0.06%	-0.35%	-0.64%	-2.64%	0.23	5.05	5.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.37	-0.09%	-0.46%	-0.67%	-3.76%	0.44	5.63	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.95	-0.13%	-0.63%	-0.97%	-0.59%	0.65	7.37	7.32
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.84	-0.17%	-0.83%	-1.11%		0.95	9.24	9.16

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	-0.15%	-0.86%	-1.31%	-2.27%	1.15	10.31	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.87	-0.13%	-0.81%	-1.61%		1.43	13.33	13.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.39	-0.22%	-1.29%	-2.19%	-2.29%	1.59	16.06	15.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.95	-0.14%	-1.51%	-2.88%	-1.34%	1.77	20.68	20.32

