

Euronext Dublin - Daily Bond Index Report

Wednesday 13 June, 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 13-Jun-2018	Previous Close Value 12-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.82	113.55	0.232%	-0.40%	-1.21%	-1.73%	13.82%	6.41	6.35	0.97
All Bond Index (Return)	203.00	202.52	0.238%	-0.30%	-0.58%	-0.56%	103.00%	6.41	6.35	0.97
Under 3 Bond Index (Clean)	83.43	83.43	-0.010%	-0.19%	-1.04%	-2.27%	-16.58%	1.34	1.34	-0.46
Under 3 Bond Index (Return)	142.69	142.69	0.003%	-0.04%	-0.12%	-0.29%	42.69%	1.34	1.34	-0.46
Under 5 Bond Index (Clean)	96.90	96.88	0.029%	-0.22%	-0.86%	-1.80%	-3.10%	2.22	2.22	-0.19
Under 5 Bond Index (Return)	168.42	168.36	0.037%	-0.10%	-0.12%	-0.19%	68.42%	2.22	2.22	-0.19
Under 10 Bond Index (Clean)	108.77	108.64	0.114%	-0.33%	-0.86%	-1.70%	8.77%	4.03	4.02	0.36
Under 10 Bond Index (Return)	190.03	189.80	0.121%	-0.22%	-0.20%	-0.51%	90.03%	4.03	4.02	0.36
5 Plus Bond Index (Clean)	129.30	128.77	0.412%	-0.56%	-1.53%	-1.65%	29.30%	10.16	10.04	1.20
5 Plus Bond Index (Return)	230.79	229.84	0.417%	-0.48%	-0.98%	-0.87%	130.79%	10.16	10.04	1.20
10 Plus Bond Index (Clean)	139.08	138.15	0.668%	-0.65%	-2.22%	-1.76%	39.08%	15.21	14.97	1.57
10 Plus Bond Index (Return)	258.61	256.88	0.672%	-0.58%	-1.70%	-0.67%	158.61%	15.21	14.97	1.57

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	101.67	2.93	238	104.61	0.00	8,835	8,983	9242
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.90	4.34	360	109.24	0.00	7,102	7,450	7758
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.60	3.85	238	112.45	0.00	6,022	6,540	6772
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.24	0.69	56	109.93	0.00	10,661	11,646	11720
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.86	3.26	238	116.12	0.00	6,823	7,700	7923
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.20	90	103.58	0.00	6,828	7,059	7072
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.91	0.00	245	99.91	0.00	5,000	4,996	4996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.17	0.91	85	119.08	0.00	6,483	7,662	7721
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.82	0.81	87	118.63	0.00	8,031	9,462	9527
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.28	1.36	92	133.64	0.00	11,490	15,199	15355
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.15	0.08	29	102.23	0.00	11,319	11,562	11571
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.01	0.07	29	99.08	0.00	5,875	5,817	5821
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.21	0.19	29	113.41	0.00	9,387	10,627	10645
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.68	0.20	57	97.88	0.00	4,000	3,907	3915
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.60	0.14	29	101.74	0.00	5,292	5,377	5384
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.08	0.63	115	104.71	0.00	8,214	8,549	8601

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Bond Index Constituent

Clean Price Performance			Index Price 13-Jun-2018	Previous Index Price 12-Jun-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.67	101.69	-0.017%	-0.165%	-1.006%	-2.277%	-0.37	0.34	0.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.90	104.92	-0.021%	-0.168%	-1.056%	-2.197%	-0.44	0.97	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.60	108.61	-0.011%	-0.177%	-1.300%	-2.670%	-0.47	1.29	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.24	109.25	-0.012%	-0.227%	-0.947%	-2.128%	-0.48	1.80	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.86	112.85	0.016%	-0.221%	-0.996%	-2.197%	-0.45	2.21	2.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.32	0.059%	-0.279%	-0.401%	-0.518%	-0.10	3.70	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	99.80	0.113%	-0.277%	-0.037%	0.031%	0.02	4.34	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.17	117.99	0.156%	-0.300%	-0.744%	-1.493%	0.08	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.82	117.65	0.145%	-0.361%	-0.724%	-1.425%	0.28	5.33	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.28	132.03	0.190%	-0.520%	-1.208%	-2.252%	0.52	5.91	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.15	101.84	0.304%	-0.564%	-0.763%	-0.764%	0.72	7.65	7.59
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.01	98.61	0.402%	-0.548%	-0.904%		1.01	9.52	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.21	112.61	0.535%	-0.514%	-1.842%	-2.044%	1.20	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.68	97.23	0.462%	-0.490%			1.47	13.61	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.60	100.79	0.810%	-0.357%	-2.248%	-2.048%	1.60	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.08	103.22	0.840%	-1.068%	-3.260%	-1.500%	1.81	20.94	20.57

Return Price Performance			Index Price 13-Jun-2018	Previous Index Price 12-Jun-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.61	104.61	-0.005%	-0.008%	-0.092%	-0.308%	-0.37	0.34	0.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.24	109.25	-0.008%	-0.018%	-0.186%	-0.323%	-0.44	0.97	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.45	0.004%	0.015%	-0.179%	-0.262%	-0.47	1.29	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.93	109.93	-0.001%	-0.080%	-4.022%	-4.208%	-0.48	1.80	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.09	0.027%	-0.062%	-0.082%	-0.224%	-0.45	2.21	2.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.58	103.51	0.061%	-0.251%	-0.241%	-0.932%	-0.10	3.70	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	99.80	0.113%	-0.277%	-0.037%	0.031%	0.02	4.34	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	118.89	0.163%	-0.182%	-0.062%	-3.185%	0.08	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.63	118.45	0.152%	-0.257%	-0.127%	-2.911%	0.28	5.33	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.64	133.37	0.199%	-0.372%	-0.368%	-4.291%	0.52	5.91	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.23	101.91	0.306%	-0.529%	-1.519%	-1.286%	0.72	7.65	7.59
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.08	98.68	0.404%	-0.515%	-1.022%		1.01	9.52	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.41	112.80	0.540%	-0.438%	-3.428%	-3.135%	1.20	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.88	97.43	0.465%	-0.442%			1.47	13.61	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.74	100.92	0.814%	-0.298%	-3.493%	-2.911%	1.60	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.71	103.84	0.840%	-0.996%	-2.868%	-2.491%	1.81	20.94	20.57