

Euronext Dublin - Weekly Bond Index Report

Friday 22 June, 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 22-Jun-2018	Week to Date 15-Jun-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.75	0.23%	0.42%	-0.40%	-0.92%	14.75%	6.44	6.38	0.84
All Bond Index (Return)	204.79	0.29%	0.58%	0.30%	0.32%	104.79%	6.44	6.38	0.84
Under 3 Bond Index (Clean)	83.37	-0.06%	-0.26%	-1.11%	-2.33%	-16.63%	1.32	1.32	-0.52
Under 3 Bond Index (Return)	142.75	0.03%	0.01%	-0.08%	-0.24%	42.75%	1.32	1.32	-0.52
Under 5 Bond Index (Clean)	97.08	0.05%	-0.04%	-0.68%	-1.63%	-2.92%	2.20	2.21	-0.32
Under 5 Bond Index (Return)	168.87	0.12%	0.17%	0.14%	0.07%	68.87%	2.20	2.21	-0.32
Under 10 Bond Index (Clean)	109.42	0.19%	0.26%	-0.27%	-1.11%	9.42%	4.03	4.03	0.20
Under 10 Bond Index (Return)	191.29	0.25%	0.44%	0.46%	0.15%	91.29%	4.03	4.03	0.20
5 Plus Bond Index (Clean)	131.08	0.39%	0.81%	-0.16%	-0.29%	31.08%	10.15	10.05	1.06
5 Plus Bond Index (Return)	234.10	0.43%	0.95%	0.44%	0.55%	134.10%	10.15	10.05	1.06
10 Plus Bond Index (Clean)	141.36	0.38%	0.98%	-0.61%	-0.14%	41.36%	15.20	14.98	1.46
10 Plus Bond Index (Return)	262.96	0.42%	1.09%	-0.04%	1.00%	162.96%	15.20	14.98	1.46

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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	101.55	3.05	247	104.60	0.00	8,835	8,972	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.72	0.05	4	104.77	0.00	7,090	7,425	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	3.99	247	112.41	0.00	6,022	6,529	6770
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.27	0.80	65	110.07	0.00	10,661	11,649	11734
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.92	3.38	247	116.30	0.00	6,806	7,685	7915
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.99	0.22	99	104.21	0.00	6,828	7,100	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.70	0.00	254	100.70	0.00	5,000	5,035	5035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.08	1.00	94	120.09	0.00	6,483	7,721	7786
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.88	0.89	96	119.78	0.00	8,031	9,547	9619
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.70	1.49	101	135.20	0.00	11,490	15,363	15534
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.62	0.10	38	103.72	0.00	11,319	11,728	11740
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.58	0.09	38	100.67	0.00	5,875	5,909	5914
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.04	0.25	38	115.29	0.00	9,402	10,815	10839
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.41	0.24	66	99.64	0.00	4,000	3,976	3986
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.19	0.18	38	103.36	0.00	5,292	5,461	5470
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.82	0.68	124	106.50	0.00	8,214	8,692	8748

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Bond Index Constituent

Clean Price Performance			Close Price 22-Jun-2018	Week to Date 15-Jun-2018	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.55	-0.08%	-0.28%	-1.12%	-2.39%	-0.45	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	-0.13%	-0.34%	-1.23%	-2.37%	-0.41	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	-0.11%	-0.35%	-1.47%	-2.84%	-0.48	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	109.27	0.00%	-0.20%	-0.92%	-2.11%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.92	-0.01%	-0.17%	-0.95%	-2.15%	-0.54	2.18	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	0.26%	0.31%	0.19%	0.07%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.70	0.36%	0.51%	0.75%	0.82%	-0.16	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	0.28%	0.47%	0.02%	-0.73%	-0.12	4.41	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.88	0.32%	0.54%	0.17%	-0.54%	0.09	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.70	0.37%	0.55%	-0.14%	-1.20%	0.32	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.62	0.51%	0.87%	0.67%	0.67%	0.53	7.62	7.58
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.58	0.40%	1.03%	0.67%		0.84	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.04	0.41%	1.09%	-0.26%	-0.46%	1.05	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.41	0.48%	1.27%			1.34	13.59	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.19	0.35%	1.20%	-0.72%	-0.52%	1.51	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.82	0.33%	0.58%	-1.64%	0.15%	1.73	20.97	20.61

Return Price Performance			Close Price 22-Jun-2018	Week to Date 15-Jun-2018	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name			MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.60	0.00%	-0.02%	-0.10%	-0.32%	-0.45	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	-4.07%	-4.11%	-4.27%	-4.40%	-0.41	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.41	-0.01%	-0.02%	-0.22%	-0.30%	-0.48	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	110.07	0.08%	0.04%	-3.90%	-4.09%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.30	0.07%	0.09%	0.07%	-0.07%	-0.54	2.18	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	0.27%	0.35%	0.37%	-0.33%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.70	0.36%	0.51%	0.75%	0.82%	-0.16	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.09	0.34%	0.66%	0.78%	-2.37%	-0.12	4.41	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	0.37%	0.71%	0.84%	-1.97%	0.09	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.20	0.44%	0.79%	0.79%	-3.17%	0.32	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.72	0.52%	0.93%	-0.08%	0.16%	0.53	7.62	7.58
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.67	0.41%	1.08%	0.57%		0.84	9.49	9.42

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	0.45%	1.22%	-1.82%	-1.53%	1.05	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.64	0.50%	1.35%			1.34	13.59	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.36	0.38%	1.30%	-1.95%	-1.36%	1.51	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.50	0.37%	0.69%	-1.21%	-0.83%	1.73	20.97	20.61

