

# Euronext Dublin - Weekly Bond Index Report

Friday 13 July, 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 13-Jul-2018	Week to Date 6-Jul-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	114.89	-0.19%	-0.12%	-0.12%	-0.80%	14.89%	6.48	6.42	0.81
All Bond Index (Return)	205.37	-0.13%	-0.01%	-0.01%	0.61%	105.37%	6.48	6.42	0.81
Under 3 Bond Index (Clean)	83.09	-0.11%	-0.22%	-0.22%	-2.66%	-16.91%	1.26	1.27	-0.48
Under 3 Bond Index (Return)	142.65	-0.02%	-0.04%	-0.04%	-0.32%	42.65%	1.26	1.27	-0.48
Under 5 Bond Index (Clean)	96.79	-0.09%	-0.18%	-0.18%	-1.91%	-3.21%	2.15	2.15	-0.29
Under 5 Bond Index (Return)	168.72	-0.02%	-0.04%	-0.04%	-0.02%	68.72%	2.15	2.15	-0.29
Under 10 Bond Index (Clean)	109.23	-0.11%	-0.13%	-0.13%	-1.28%	9.23%	4.03	4.02	0.21
Under 10 Bond Index (Return)	191.31	-0.05%	-0.01%	-0.01%	0.16%	91.31%	4.03	4.02	0.21
5 Plus Bond Index (Clean)	131.72	-0.27%	-0.06%	-0.06%	0.19%	31.72%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.54	-0.23%	0.02%	0.02%	1.17%	135.54%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.04	-0.48%	-0.08%	-0.08%	1.04%	43.04%	15.27	15.06	1.38
10 Plus Bond Index (Return)	266.34	-0.44%	-0.01%	-0.01%	2.30%	166.34%	15.27	15.06	1.38

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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	101.27	3.30	268	104.57	0.00	8,835	8,947	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.45	0.30	25	104.75	0.00	7,090	7,405	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.99	4.33	268	112.32	0.00	6,022	6,504	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.88	1.06	86	109.94	0.00	10,661	11,608	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.49	3.67	268	116.16	0.00	6,806	7,656	7905
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.26	120	104.06	0.00	6,828	7,087	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.56	0.00	275	100.56	0.00	5,000	5,028	5028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.77	1.23	115	120.00	0.00	6,483	7,700	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	1.09	117	119.75	0.00	8,031	9,530	9617
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.52	1.81	122	135.33	0.00	11,490	15,342	15549
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.83	0.16	59	103.99	0.00	11,319	11,752	11770
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.91	0.15	59	101.06	0.00	6,835	6,887	6897
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.55	0.39	59	115.94	0.00	9,402	10,863	10900
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.06	0.31	87	100.37	0.00	4,000	4,002	4015
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.49	0.28	59	104.76	0.00	5,292	5,529	5544
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.27	0.80	145	109.06	0.00	8,518	9,218	9285



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 13-Jul-2018	Week to Date 6-Jul-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.27	-0.07%	-0.17%	-0.17%	-2.67%	-0.45	0.26	0.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.45	-0.10%	-0.17%	-0.17%	-2.62%	-0.41	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.99	-0.10%	-0.22%	-0.22%	-3.22%	-0.44	1.20	1.21
IE0034074488	3407448	4.5 Treas Bnd 2020	108.88	-0.11%	-0.26%	-0.26%	-2.45%	-0.53	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.49	-0.14%	-0.25%	-0.25%	-2.52%	-0.49	2.13	2.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	-0.03%	-0.09%	-0.09%	-0.11%	-0.23	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	-0.05%	-0.06%	-0.06%	0.68%	-0.13	4.26	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.77	-0.07%	-0.12%	-0.12%	-1.00%	-0.10	4.35	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	-0.07%	-0.09%	-0.09%	-0.72%	0.10	5.24	5.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.52	-0.13%	-0.12%	-0.12%	-1.33%	0.30	5.82	5.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	-0.18%	-0.01%	-0.01%	0.87%	0.50	7.56	7.52
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.91	-0.19%	0.06%	0.06%		0.80	9.44	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	-0.22%	-0.07%	-0.07%	-0.02%	1.00	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.06	-0.30%	-0.17%	-0.17%		1.30	13.54	13.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.49	-0.50%	0.01%	0.01%	0.73%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.27	-0.84%	-0.10%	-0.10%	2.46%	1.62	20.99	20.65

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 13-Jul-2018	Week to Date 6-Jul-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.57	0.01%	0.00%	0.00%	-0.34%	-0.45	0.26	0.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	-0.02%	-0.01%	-0.01%	-4.42%	-0.41	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	0.00%	-0.01%	-0.01%	-0.37%	-0.44	1.20	1.21
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	-0.03%	-0.10%	-0.10%	-4.20%	-0.53	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.16	-0.05%	-0.08%	-0.08%	-0.20%	-0.49	2.13	2.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	-0.02%	-0.06%	-0.06%	-0.47%	-0.23	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	-0.05%	-0.06%	-0.06%	0.68%	-0.13	4.26	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	0.00%	0.00%	0.00%	-2.44%	-0.10	4.35	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.75	-0.01%	0.02%	0.02%	-1.99%	0.10	5.24	5.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.33	-0.05%	0.04%	0.04%	-3.08%	0.30	5.82	5.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.99	-0.16%	0.03%	0.03%	0.41%	0.50	7.56	7.52
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	101.06	-0.17%	0.09%	0.09%		0.80	9.44	9.36

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	-0.18%	0.01%	0.01%	-0.97%	1.00	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.37	-0.28%	-0.12%	-0.12%		1.30	13.54	13.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.76	-0.47%	0.08%	0.08%	-0.02%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.06	-0.80%	-0.03%	-0.03%	1.56%	1.62	20.99	20.65

