

# Euronext Dublin - Daily Bond Index Report

Friday 29 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 29-Jun-2018	Previous Close Value 28-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.03	114.84	0.165%	0.66%	-0.16%	-0.68%	15.03%	6.46	6.41	0.80
All Bond Index (Return)	205.39	205.04	0.171%	0.88%	0.59%	0.61%	105.39%	6.46	6.41	0.80
Under 3 Bond Index (Clean)	83.27	83.30	-0.025%	-0.37%	-1.22%	-2.45%	-16.73%	1.30	1.30	-0.50
Under 3 Bond Index (Return)	142.71	142.73	-0.013%	-0.02%	-0.11%	-0.27%	42.71%	1.30	1.30	-0.50
Under 5 Bond Index (Clean)	96.97	96.99	-0.019%	-0.16%	-0.79%	-1.74%	-3.03%	2.18	2.19	-0.30
Under 5 Bond Index (Return)	168.79	168.81	-0.008%	0.12%	0.10%	0.02%	68.79%	2.18	2.19	-0.30
Under 10 Bond Index (Clean)	109.37	109.34	0.027%	0.22%	-0.31%	-1.15%	9.37%	4.02	4.01	0.19
Under 10 Bond Index (Return)	191.32	191.26	0.036%	0.46%	0.48%	0.17%	91.32%	4.02	4.01	0.19
5 Plus Bond Index (Clean)	131.81	131.38	0.323%	1.37%	0.39%	0.26%	31.81%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.49	234.72	0.328%	1.55%	1.03%	1.15%	135.49%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.15	142.21	0.658%	2.26%	0.65%	1.12%	43.15%	15.25	15.04	1.38
10 Plus Bond Index (Return)	266.36	264.62	0.661%	2.40%	1.25%	2.31%	166.36%	15.25	15.04	1.38

## 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	101.44	3.13	254	104.57	0.00	8,835	8,962	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.63	0.13	11	104.76	0.00	7,090	7,418	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.23	4.11	254	112.34	0.00	6,022	6,518	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.16	0.89	72	110.05	0.00	10,661	11,638	11732
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.77	3.48	254	116.25	0.00	6,806	7,675	7912
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.89	0.23	106	104.12	0.00	6,828	7,093	7109
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.62	0.00	261	100.62	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.92	1.08	101	120.00	0.00	6,483	7,710	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.77	0.96	103	119.73	0.00	8,031	9,538	9615
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.68	1.60	108	135.28	0.00	11,490	15,360	15544
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.84	0.12	45	103.96	0.00	11,319	11,753	11767
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.85	0.11	45	100.96	0.00	5,875	5,925	5932
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.63	0.30	45	115.93	0.00	9,402	10,871	10899
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.23	0.26	73	100.49	0.00	4,000	4,009	4020
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.47	0.21	45	104.68	0.00	5,292	5,529	5540
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.37	0.72	131	109.09	0.00	8,214	8,902	8961



# Euronext Dublin - Daily Bond Index Report

Friday 29 June, 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			Index Price 29-Jun-2018	Previous Index Price 28-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	101.44	101.46	-0.024%	-0.394%	-1.233%	-2.501%	-0.39	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.63	104.63	-0.002%	-0.430%	-1.316%	-2.453%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.23	108.29	-0.053%	-0.520%	-1.639%	-3.004%	-0.43	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	109.16	109.20	-0.033%	-0.300%	-1.019%	-2.200%	-0.57	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.77	112.79	-0.017%	-0.304%	-1.079%	-2.278%	-0.52	2.16	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.90	-0.010%	0.213%	0.091%	-0.027%	-0.25	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.62	-0.005%	0.428%	0.670%	0.739%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.92	118.91	0.006%	0.327%	-0.119%	-0.873%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.77	118.72	0.036%	0.441%	0.075%	-0.632%	0.10	5.28	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.68	133.62	0.044%	0.534%	-0.162%	-1.217%	0.31	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	103.69	0.145%	1.080%	0.877%	0.876%	0.50	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.85	100.63	0.223%	1.306%	0.944%		0.81	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.63	115.31	0.283%	1.612%	0.256%	0.050%	1.00	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.23	99.81	0.419%	2.110%			1.28	13.58	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.47	103.83	0.613%	2.458%	0.514%	0.719%	1.43	16.33	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.37	107.03	1.257%	3.007%	0.725%	2.558%	1.61	21.03	20.69

Return Price Performance			Index Price 29-Jun-2018	Previous Index Price 28-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	104.57	104.58	-0.011%	-0.041%	-0.125%	-0.341%	-0.39	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.75	0.009%	-4.121%	-4.283%	-4.414%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.38	-0.036%	-0.086%	-0.281%	-0.363%	-0.43	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	110.05	110.07	-0.021%	0.027%	-3.919%	-4.105%	-0.57	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.26	-0.005%	0.046%	0.026%	-0.117%	-0.52	2.16	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.12	104.13	-0.008%	0.274%	0.284%	-0.410%	-0.25	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.62	-0.005%	0.428%	0.670%	0.739%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	119.98	0.015%	0.585%	0.706%	-2.441%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	119.67	0.043%	0.665%	0.796%	-2.013%	0.10	5.28	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.28	135.20	0.055%	0.849%	0.853%	-3.118%	0.31	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.96	103.81	0.146%	1.156%	0.149%	0.386%	0.50	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.96	100.74	0.224%	1.377%	0.860%		0.81	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.93	115.60	0.288%	1.779%	-1.277%	-0.978%	1.00	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.49	100.07	0.422%	2.211%			1.28	13.58	13.41

# Euronext Dublin - Daily Bond Index Report

Friday 29 June, 2018



28 Anglesea Street  
Dublin 2, Ireland  
T + 353 1 617 4200  
F + 353 1 677 6045  
info@ise.ie

IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.68	104.04	0.618%	2.588%	-0.699%	-0.100%	1.43	16.33	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.09	107.74	1.254%	3.142%	1.191%	1.584%	1.61	21.03	20.69