

# Euronext Dublin - Daily Bond Index Report

Monday 30 July, 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 30-Jul-2018	Previous Close Value 27-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.00	114.34	-0.304%	-0.90%	-0.90%	-1.57%	14.00%	6.40	6.34	0.92
All Bond Index (Return)	204.06	204.62	-0.278%	-0.65%	-0.65%	-0.04%	104.06%	6.40	6.34	0.92
Under 3 Bond Index (Clean)	82.88	82.91	-0.029%	-0.47%	-0.47%	-2.90%	-17.12%	1.22	1.22	-0.45
Under 3 Bond Index (Return)	142.58	142.57	0.007%	-0.09%	-0.09%	-0.36%	42.58%	1.22	1.22	-0.45
Under 5 Bond Index (Clean)	96.50	96.56	-0.067%	-0.48%	-0.48%	-2.21%	-3.50%	2.10	2.11	-0.22
Under 5 Bond Index (Return)	168.49	168.55	-0.038%	-0.18%	-0.18%	-0.16%	68.49%	2.10	2.11	-0.22
Under 10 Bond Index (Clean)	108.66	108.85	-0.175%	-0.65%	-0.65%	-1.79%	8.66%	3.98	3.97	0.31
Under 10 Bond Index (Return)	190.60	190.88	-0.147%	-0.38%	-0.38%	-0.21%	90.60%	3.98	3.97	0.31
5 Plus Bond Index (Clean)	130.17	130.83	-0.505%	-1.24%	-1.24%	-0.99%	30.17%	10.10	9.99	1.12
5 Plus Bond Index (Return)	233.01	234.14	-0.484%	-1.05%	-1.05%	0.08%	133.01%	10.10	9.99	1.12
10 Plus Bond Index (Clean)	140.60	141.69	-0.769%	-1.78%	-1.78%	-0.68%	40.60%	15.18	14.96	1.50
10 Plus Bond Index (Return)	262.05	264.04	-0.750%	-1.62%	-1.62%	0.65%	162.05%	15.18	14.96	1.50

## 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	101.06	3.51	285	104.57	0.00	8,835	8,928	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.26	0.51	42	104.77	0.00	7,090	7,392	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.77	4.61	285	112.37	0.00	6,022	6,490	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.56	1.27	103	109.83	0.00	10,661	11,573	11709
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.09	3.90	285	115.99	0.00	6,806	7,628	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.30	137	103.76	0.00	6,828	7,064	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.21	0.00	292	100.21	0.00	5,000	5,010	5010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.13	1.41	132	119.54	0.00	6,483	7,659	7750
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.93	1.25	134	119.18	0.00	8,031	9,471	9571
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.47	2.06	139	134.52	0.00	11,490	15,221	15457
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.87	0.21	76	103.08	0.00	11,319	11,644	11667
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.86	0.19	76	100.05	0.00	6,862	6,852	6865
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.02	0.50	76	114.52	0.00	9,402	10,720	10767
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.89	0.37	104	99.26	0.00	4,000	3,955	3970
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.60	0.35	76	102.95	0.00	5,292	5,429	5448
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.76	0.89	162	106.65	0.00	8,546	9,038	9114



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## Bond Index Constituent

Clean Price Performance			Index Price 30-Jul-2018	Previous Index Price 27-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.06	101.07	-0.017%	-0.379%	-0.379%	-2.870%	-0.42	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.26	104.28	-0.017%	-0.348%	-0.348%	-2.792%	-0.43	0.88	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.77	107.79	-0.021%	-0.428%	-0.428%	-3.419%	-0.46	1.16	1.17
IE0034074488	3407448	4.5 Treas Bnd 2020	108.56	108.60	-0.038%	-0.552%	-0.552%	-2.740%	-0.47	1.67	1.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.09	112.14	-0.050%	-0.606%	-0.606%	-2.870%	-0.42	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.58	-0.116%	-0.414%	-0.414%	-0.441%	-0.15	3.57	3.58
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.21	100.36	-0.152%	-0.410%	-0.410%	0.325%	-0.05	4.21	4.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.13	118.34	-0.176%	-0.664%	-0.664%	-1.531%	-0.01	4.31	4.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.93	118.20	-0.229%	-0.704%	-0.704%	-1.331%	0.19	5.20	5.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.47	132.84	-0.282%	-0.904%	-0.904%	-2.110%	0.41	5.78	5.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.87	103.26	-0.373%	-0.929%	-0.929%	-0.061%	0.62	7.52	7.47
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.86	100.34	-0.481%	-0.987%	-0.987%		0.92	9.39	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.02	114.64	-0.541%	-1.393%	-1.393%	-1.344%	1.12	10.47	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.89	99.58	-0.696%	-1.340%	-1.340%		1.38	13.49	13.31
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.60	103.43	-0.807%	-1.794%	-1.794%	-1.087%	1.54	16.22	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.76	106.88	-1.049%	-2.413%	-2.413%	0.083%	1.73	20.87	20.51

Return Price Performance			Index Price 30-Jul-2018	Previous Index Price 27-Jul-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	104.55	0.019%	-0.002%	-0.002%	-0.343%	-0.42	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.75	0.017%	0.010%	0.010%	-4.404%	-0.43	0.88	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.35	0.022%	0.033%	0.033%	-0.330%	-0.46	1.16	1.17
IE0034074488	3407448	4.5 Treas Bnd 2020	109.83	109.83	-0.004%	-0.201%	-0.201%	-4.298%	-0.47	1.67	1.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	116.01	-0.013%	-0.222%	-0.222%	-0.339%	-0.42	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.87	-0.110%	-0.348%	-0.348%	-0.757%	-0.15	3.57	3.58
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.21	100.36	-0.152%	-0.410%	-0.410%	0.325%	-0.05	4.21	4.22
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.54	119.71	-0.147%	-0.383%	-0.383%	-2.814%	-0.01	4.31	4.31
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.18	119.42	-0.203%	-0.457%	-0.457%	-2.461%	0.19	5.20	5.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.52	134.86	-0.245%	-0.555%	-0.555%	-3.656%	0.41	5.78	5.76
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.08	103.46	-0.364%	-0.846%	-0.846%	-0.464%	0.62	7.52	7.47
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.05	100.52	-0.474%	-0.909%	-0.909%		0.92	9.39	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.52	115.12	-0.521%	-1.214%	-1.214%	-2.180%	1.12	10.47	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	99.94	-0.683%	-1.227%	-1.227%		1.38	13.49	13.31

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.95	103.77	-0.791%	-1.653%	-1.653%	-1.751%	1.54	16.22	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.65	107.75	-1.025%	-2.241%	-2.241%	-0.693%	1.73	20.87	20.51