

# Euronext Dublin - Weekly Bond Index Report

Friday 6 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 6-Jul-2018	Week to Date 29-Jun-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	115.11	0.07%	0.07%	0.07%	-0.61%	15.11%	6.45	6.40	0.79
All Bond Index (Return)	205.64	0.12%	0.12%	0.12%	0.74%	105.64%	6.45	6.40	0.79
Under 3 Bond Index (Clean)	83.18	-0.11%	-0.11%	-0.11%	-2.56%	-16.82%	1.28	1.28	-0.49
Under 3 Bond Index (Return)	142.67	-0.03%	-0.03%	-0.03%	-0.30%	42.67%	1.28	1.28	-0.49
Under 5 Bond Index (Clean)	96.88	-0.09%	-0.09%	-0.09%	-1.83%	-3.12%	2.17	2.17	-0.29
Under 5 Bond Index (Return)	168.75	-0.02%	-0.02%	-0.02%	0.00%	68.75%	2.17	2.17	-0.29
Under 10 Bond Index (Clean)	109.35	-0.02%	-0.02%	-0.02%	-1.17%	9.35%	4.00	3.99	0.19
Under 10 Bond Index (Return)	191.40	0.04%	0.04%	0.04%	0.21%	91.40%	4.00	3.99	0.19
5 Plus Bond Index (Clean)	132.09	0.21%	0.21%	0.21%	0.47%	32.09%	10.18	10.08	0.99
5 Plus Bond Index (Return)	236.08	0.25%	0.25%	0.25%	1.40%	136.08%	10.18	10.08	0.99
10 Plus Bond Index (Clean)	143.72	0.40%	0.40%	0.40%	1.52%	43.72%	15.25	15.04	1.35
10 Plus Bond Index (Return)	267.52	0.43%	0.43%	0.43%	2.75%	167.52%	15.25	15.04	1.35

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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	101.34	3.22	261	104.56	0.00	8,835	8,953	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.55	0.22	18	104.77	0.00	7,090	7,412	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.10	4.22	261	112.32	0.00	6,022	6,510	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.00	0.97	79	109.98	0.00	10,661	11,621	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.64	3.58	261	116.22	0.00	6,806	7,666	7910
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.83	0.25	113	104.08	0.00	6,828	7,089	7106
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.61	0.00	268	100.61	0.00	5,000	5,030	5030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.85	1.15	108	120.00	0.00	6,483	7,705	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.74	1.03	110	119.77	0.00	8,031	9,536	9619
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.69	1.70	115	135.39	0.00	11,490	15,361	15557
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.01	0.14	52	104.16	0.00	11,319	11,773	11789
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	101.10	0.13	52	101.23	0.00	5,875	5,940	5947
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.81	0.34	52	116.15	0.00	9,402	10,888	10920
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.37	0.29	80	100.65	0.00	4,000	4,015	4026
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.01	0.24	52	105.26	0.00	5,292	5,557	5570
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.19	0.76	138	109.94	0.00	8,214	8,969	9031



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## Bond Index Constituent

Clean Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 06-Jul-2018	Week to Date 29-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.34	-0.10%	-0.10%	-0.10%	-2.60%	-0.37	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.55	-0.07%	-0.07%	-0.07%	-2.52%	-0.42	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.10	-0.12%	-0.12%	-0.12%	-3.12%	-0.43	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.00	-0.14%	-0.14%	-0.14%	-2.34%	-0.54	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.64	-0.11%	-0.11%	-0.11%	-2.39%	-0.51	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	-0.05%	-0.05%	-0.05%	-0.08%	-0.24	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	-0.01%	-0.01%	-0.01%	0.73%	-0.14	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.85	-0.06%	-0.06%	-0.06%	-0.93%	-0.10	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	-0.02%	-0.02%	-0.02%	-0.65%	0.09	5.26	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.69	0.01%	0.01%	0.01%	-1.21%	0.30	5.84	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.01	0.17%	0.17%	0.17%	1.05%	0.48	7.58	7.55
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	101.10	0.25%	0.25%	0.25%		0.78	9.46	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.81	0.15%	0.15%	0.15%	0.20%	0.98	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.37	0.14%	0.14%	0.14%		1.27	13.56	13.39
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.01	0.52%	0.52%	0.52%	1.24%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.19	0.75%	0.75%	0.75%	3.33%	1.58	21.03	20.71

Return Price Performance				Performance				Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Close Price 06-Jul-2018	Week to Date 29-Jun-2018	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.56	-0.01%	-0.01%	-0.01%	-0.36%	-0.37	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	0.01%	0.01%	0.01%	-4.41%	-0.42	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	-0.01%	-0.01%	-0.01%	-0.37%	-0.43	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	-0.07%	-0.07%	-0.07%	-4.17%	-0.54	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.22	-0.03%	-0.03%	-0.03%	-0.14%	-0.51	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	-0.04%	-0.04%	-0.04%	-0.45%	-0.24	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	-0.01%	-0.01%	-0.01%	0.73%	-0.14	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	0.01%	0.01%	0.01%	-2.44%	-0.10	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	0.04%	0.04%	0.04%	-1.98%	0.09	5.26	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.39	0.09%	0.09%	0.09%	-3.04%	0.30	5.84	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.16	0.19%	0.19%	0.19%	0.58%	0.48	7.58	7.55
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	101.23	0.26%	0.26%	0.26%		0.78	9.46	9.38

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IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.15	0.19%	0.19%	0.19%	-0.79%	0.98	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.65	0.16%	0.16%	0.16%		1.27	13.56	13.39
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.26	0.55%	0.55%	0.55%	0.45%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.94	0.78%	0.78%	0.78%	2.38%	1.58	21.03	20.71

