

Euronext Dublin - Daily Bond Index Report



Thursday 14 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 14-Jun-2018	Previous Close Value 13-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.08	113.82	0.229%	-0.17%	-0.99%	-1.50%	14.08%	6.42	6.36	0.93
All Bond Index (Return)	203.47	203.00	0.234%	-0.06%	-0.35%	-0.32%	103.47%	6.42	6.36	0.93
Under 3 Bond Index (Clean)	83.42	83.43	-0.012%	-0.21%	-1.05%	-2.28%	-16.59%	1.34	1.34	-0.48
Under 3 Bond Index (Return)	142.70	142.69	0.001%	-0.03%	-0.12%	-0.29%	42.70%	1.34	1.34	-0.48
Under 5 Bond Index (Clean)	96.96	96.90	0.061%	-0.16%	-0.80%	-1.74%	-3.04%	2.22	2.22	-0.23
Under 5 Bond Index (Return)	168.54	168.42	0.069%	-0.03%	-0.05%	-0.13%	68.54%	2.22	2.22	-0.23
Under 10 Bond Index (Clean)	108.95	108.77	0.169%	-0.17%	-0.70%	-1.53%	8.95%	4.03	4.02	0.32
Under 10 Bond Index (Return)	190.36	190.03	0.176%	-0.05%	-0.02%	-0.33%	90.36%	4.03	4.02	0.32
5 Plus Bond Index (Clean)	129.78	129.30	0.377%	-0.19%	-1.15%	-1.28%	29.78%	10.16	10.04	1.16
5 Plus Bond Index (Return)	231.68	230.79	0.382%	-0.10%	-0.60%	-0.49%	131.68%	10.16	10.04	1.16
10 Plus Bond Index (Clean)	139.70	139.08	0.447%	-0.20%	-1.78%	-1.32%	39.70%	15.20	14.97	1.54
10 Plus Bond Index (Return)	259.77	258.61	0.450%	-0.13%	-1.26%	-0.22%	159.77%	15.20	14.97	1.54

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	101.64	2.95	239	104.58	0.00	8,835	8,980	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.86	4.35	361	109.21	0.00	7,102	7,447	7756
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.55	3.86	239	112.41	0.00	6,022	6,537	6770
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.26	0.70	57	109.96	0.00	10,661	11,648	11723
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.90	3.27	239	116.18	0.00	6,823	7,703	7926
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.56	0.20	91	103.76	0.00	6,828	7,071	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.14	0.00	246	100.14	0.00	5,000	5,007	5007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.47	0.92	86	119.39	0.00	6,483	7,681	7740
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.12	0.82	88	118.94	0.00	8,031	9,486	9552
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.66	1.38	93	134.03	0.00	11,490	15,243	15401
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.53	0.08	30	102.61	0.00	11,319	11,605	11615
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.48	0.07	30	99.55	0.00	5,875	5,844	5849
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.76	0.20	30	113.96	0.00	9,387	10,678	10697
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.13	0.21	58	98.33	0.00	4,000	3,925	3933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.01	0.14	30	102.15	0.00	5,292	5,398	5406
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.53	0.64	116	105.16	0.00	8,214	8,586	8638

Euronext Dublin - Daily Bond Index Report

Thursday 14 June, 2018



Bond Constituent Index Weights

[illegible]

Euronext Dublin - Daily Bond Index Report



Thursday 14 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						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 14-Jun-2018	Previous Index Price 13-Jun-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.64	101.67	-0.036%	-0.201%	-1.042%	-2.313%	-0.37	0.33	0.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.86	104.90	-0.042%	-0.210%	-1.098%	-2.238%	-0.44	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.55	108.60	-0.048%	-0.225%	-1.347%	-2.716%	-0.47	1.28	1.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.26	109.24	0.016%	-0.210%	-0.930%	-2.112%	-0.51	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.90	112.86	0.034%	-0.187%	-0.963%	-2.164%	-0.48	2.21	2.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.38	0.173%	-0.106%	-0.228%	-0.345%	-0.15	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	99.91	0.226%	-0.052%	0.189%	0.257%	-0.03	4.33	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.47	118.17	0.249%	-0.052%	-0.497%	-1.248%	0.01	4.43	4.43
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	118.12	117.82	0.251%	-0.111%	-0.474%	-1.177%	0.22	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.66	132.28	0.289%	-0.232%	-0.923%	-1.970%	0.46	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.53	102.15	0.377%	-0.189%	-0.389%	-0.390%	0.67	7.64	7.59
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.48	99.01	0.475%	-0.076%	-0.433%		0.96	9.51	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.76	113.21	0.485%	-0.032%	-1.366%	-1.569%	1.16	10.58	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.13	97.68	0.459%	-0.034%			1.44	13.60	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.01	101.60	0.399%	0.040%	-1.858%	-1.657%	1.58	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.53	104.08	0.424%	-0.649%	-2.851%	-1.083%	1.79	20.95	20.58

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 14-Jun-2018	Previous Index Price 13-Jun-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.58	104.61	-0.023%	-0.031%	-0.115%	-0.331%	-0.37	0.33	0.34
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.21	109.24	-0.029%	-0.048%	-0.216%	-0.352%	-0.44	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.41	112.45	-0.032%	-0.017%	-0.211%	-0.294%	-0.47	1.28	1.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.96	109.93	0.028%	-0.052%	-3.995%	-4.181%	-0.51	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.18	116.12	0.045%	-0.017%	-0.037%	-0.180%	-0.48	2.21	2.22
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.58	0.175%	-0.077%	-0.066%	-0.758%	-0.15	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	99.91	0.226%	-0.052%	0.189%	0.257%	-0.03	4.33	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.39	119.08	0.256%	0.074%	0.194%	-2.937%	0.01	4.43	4.43
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	118.94	118.63	0.258%	0.000%	0.130%	-2.661%	0.22	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.03	133.64	0.297%	-0.076%	-0.072%	-4.007%	0.46	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	102.23	0.380%	-0.152%	-1.145%	-0.912%	0.67	7.64	7.59
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.55	99.08	0.476%	-0.041%	-0.550%		0.96	9.51	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.96	113.41	0.489%	0.049%	-2.955%	-2.661%	1.16	10.58	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.33	97.88	0.462%	0.017%			1.44	13.60	13.41

Euronext Dublin - Daily Bond Index Report

Thursday 14 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	102.15	101.74	0.402%	0.103%	-3.105%	-2.520%	1.58	16.33	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.16	104.71	0.427%	-0.573%	-2.453%	-2.075%	1.79	20.95	20.58