

Euronext Dublin - Daily Bond Index Report

Wednesday 30 May, 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-May-2018	Previous Close Value 29-May-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.98	114.08	-0.082%	-0.49%	-1.07%	-1.58%	13.98%	6.44	6.38	0.96
All Bond Index (Return)	203.08	203.22	-0.073%	-0.26%	-0.54%	-0.52%	103.08%	6.44	6.38	0.96
Under 3 Bond Index (Clean)	83.61	83.62	-0.017%	-0.36%	-0.83%	-2.06%	-16.40%	1.38	1.38	-0.48
Under 3 Bond Index (Return)	142.76	142.76	-0.004%	0.01%	-0.08%	-0.24%	42.76%	1.38	1.38	-0.48
Under 5 Bond Index (Clean)	97.12	97.16	-0.039%	-0.20%	-0.64%	-1.59%	-2.88%	2.25	2.26	-0.22
Under 5 Bond Index (Return)	168.57	168.61	-0.029%	0.09%	-0.04%	-0.11%	68.57%	2.25	2.26	-0.22
Under 10 Bond Index (Clean)	109.05	109.10	-0.052%	-0.16%	-0.61%	-1.45%	9.05%	4.07	4.06	0.33
Under 10 Bond Index (Return)	190.28	190.37	-0.043%	0.10%	-0.06%	-0.37%	90.28%	4.07	4.06	0.33
5 Plus Bond Index (Clean)	129.41	129.56	-0.119%	-0.75%	-1.44%	-1.57%	29.41%	10.18	10.06	1.19
5 Plus Bond Index (Return)	230.79	231.05	-0.113%	-0.57%	-0.98%	-0.87%	130.79%	10.18	10.06	1.19
10 Plus Bond Index (Clean)	138.73	138.99	-0.189%	-1.54%	-2.46%	-2.00%	38.73%	15.23	15.00	1.58
10 Plus Bond Index (Return)	257.77	258.25	-0.183%	-1.39%	-2.01%	-0.99%	157.77%	15.23	15.00	1.58

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	101.90	2.76	224	104.66	0.00	8,835	9,003	9247
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.13	4.17	346	109.30	0.00	7,126	7,491	7789
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.83	3.62	224	112.46	0.00	6,048	6,583	6802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.48	0.52	42	110.00	0.00	10,661	11,672	11727
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.09	3.07	224	116.16	0.00	6,898	7,801	8012
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.63	0.17	76	103.80	0.00	6,828	7,076	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.08	0.00	231	100.08	0.00	5,000	5,004	5004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.48	0.76	71	119.24	0.00	6,383	7,563	7611
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.17	0.68	73	118.85	0.00	8,031	9,490	9545
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.80	1.15	78	133.95	0.00	11,490	15,259	15392
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.47	0.04	15	102.51	0.00	11,319	11,598	11603
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.11	0.04	15	99.15	0.00	5,875	5,823	5825
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.17	0.10	15	113.27	0.00	9,387	10,623	10632
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.33	0.15	43	97.48	0.00	4,000	3,893	3899
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.99	0.07	15	101.06	0.00	5,292	5,344	5348
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.83	0.55	101	104.38	0.00	8,204	8,518	8563

Euronext Dublin - Daily Bond Index Report



Wednesday 30 May, 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 30-May-2018	Previous Index Price 29-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.90	101.89	0.012%	-0.388%	-0.784%	-2.058%	-0.47	0.38	0.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.13	105.14	-0.009%	-0.408%	-0.842%	-1.985%	-0.48	1.01	1.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.83	108.83	0.008%	-0.526%	-1.089%	-2.462%	-0.46	1.33	1.33
IE0034074488	3407448	4.5 Treas Bnd 2020	109.48	109.49	-0.010%	-0.287%	-0.726%	-1.910%	-0.51	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.09	113.19	-0.089%	-0.239%	-0.798%	-2.001%	-0.46	2.25	2.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.65	-0.024%	0.176%	-0.161%	-0.278%	-0.16	3.74	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.08	100.19	-0.106%	0.353%	0.133%	0.201%	-0.02	4.38	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.48	118.64	-0.135%	-0.014%	-0.490%	-1.240%	0.05	4.47	4.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.17	118.22	-0.041%	0.066%	-0.428%	-1.131%	0.24	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.80	132.97	-0.128%	-0.321%	-0.819%	-1.867%	0.47	5.94	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.47	102.46	0.011%	-0.066%	-0.450%	-0.451%	0.68	7.69	7.63
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.11	99.25	-0.141%	-0.201%	-0.798%		0.99	9.56	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.17	113.26	-0.081%	-0.987%	-1.880%	-2.081%	1.21	10.63	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.33	97.45	-0.118%	-1.765%			1.50	13.64	13.44
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.99	101.46	-0.463%	-1.749%	-2.839%	-2.641%	1.64	16.36	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.83	104.02	-0.183%	-2.335%	-3.498%	-1.742%	1.82	20.97	20.60

Return Price Performance			Index Price 30-May-2018	Previous Index Price 29-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.66	104.64	0.024%	-0.026%	-0.038%	-0.254%	-0.47	0.38	0.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.30	0.003%	-0.063%	-0.133%	-0.270%	-0.48	1.01	1.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.46	112.43	0.022%	-0.080%	-0.174%	-0.256%	-0.46	1.33	1.33
IE0034074488	3407448	4.5 Treas Bnd 2020	110.00	110.00	0.002%	0.050%	-3.960%	-4.146%	-0.51	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.16	116.25	-0.076%	0.120%	-0.052%	-0.195%	-0.46	2.25	2.26
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.82	-0.021%	0.240%	-0.030%	-0.722%	-0.16	3.74	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.08	100.19	-0.106%	0.353%	0.133%	0.201%	-0.02	4.38	4.38
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.24	119.39	-0.125%	0.256%	0.067%	-3.059%	0.05	4.47	4.47
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.85	118.89	-0.033%	0.301%	0.059%	-2.730%	0.24	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.95	134.11	-0.116%	0.012%	-0.133%	-4.066%	0.47	5.94	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.50	0.014%	-0.953%	-1.246%	-1.012%	0.68	7.69	7.63
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.15	99.29	-0.139%	-0.436%	-0.951%		0.99	9.56	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.27	113.36	-0.075%	-2.856%	-3.543%	-3.250%	1.21	10.63	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.48	97.60	-0.115%	-1.656%			1.50	13.64	13.44

Euronext Dublin - Daily Bond Index Report

Wednesday 30 May, 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	101.06	101.52	-0.458%	-3.216%	-4.138%	-3.560%	1.64	16.36	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.38	104.57	-0.177%	-2.172%	-3.177%	-2.801%	1.82	20.97	20.60