

Euronext Dublin - Daily Bond Index Report

Friday 15 June, 2018



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Bond Indices Performance

Index	Close Value 15-Jun-2018	Previous Close Value 14-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.48	114.08	0.355%	0.18%	-0.63%	-1.15%	14.48%	6.43	6.38	0.88
All Bond Index (Return)	204.20	203.47	0.359%	0.29%	0.01%	0.03%	104.20%	6.43	6.38	0.88
Under 3 Bond Index (Clean)	83.42	83.42	0.005%	-0.20%	-1.05%	-2.28%	-16.58%	1.33	1.34	-0.49
Under 3 Bond Index (Return)	142.72	142.70	0.016%	-0.02%	-0.10%	-0.27%	42.72%	1.33	1.34	-0.49
Under 5 Bond Index (Clean)	97.03	96.96	0.067%	-0.10%	-0.73%	-1.68%	-2.97%	2.21	2.22	-0.26
Under 5 Bond Index (Return)	168.67	168.54	0.075%	0.05%	0.03%	-0.05%	68.67%	2.21	2.22	-0.26
Under 10 Bond Index (Clean)	109.20	108.95	0.232%	0.07%	-0.46%	-1.30%	9.20%	4.04	4.03	0.26
Under 10 Bond Index (Return)	190.81	190.36	0.237%	0.19%	0.21%	-0.10%	90.81%	4.04	4.03	0.26
5 Plus Bond Index (Clean)	130.57	129.78	0.607%	0.42%	-0.55%	-0.68%	30.57%	10.17	10.06	1.10
5 Plus Bond Index (Return)	233.09	231.68	0.611%	0.51%	0.00%	0.12%	133.09%	10.17	10.06	1.10
10 Plus Bond Index (Clean)	140.82	139.70	0.802%	0.60%	-0.99%	-0.53%	40.82%	15.22	15.00	1.48
10 Plus Bond Index (Return)	261.86	259.77	0.805%	0.67%	-0.46%	0.58%	161.86%	15.22	15.00	1.48

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	2.96	240	104.60	0.00	8,835	8,980	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.85	4.36	362	109.22	0.00	7,102	7,447	7756
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.54	3.88	240	112.42	0.00	6,022	6,537	6770
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.27	0.72	58	109.98	0.00	10,661	11,649	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.93	3.29	240	116.22	0.00	6,823	7,705	7929
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.20	92	103.92	0.00	6,828	7,082	7095
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.34	0.00	247	100.34	0.00	5,000	5,017	5017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.76	0.93	87	119.69	0.00	6,483	7,699	7760
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.51	0.83	89	119.34	0.00	8,031	9,517	9584
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.21	1.39	94	134.60	0.00	11,490	15,307	15466
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.10	0.09	31	103.18	0.00	11,319	11,669	11679
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.18	0.08	31	100.26	0.00	5,875	5,886	5890
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.57	0.20	31	114.78	0.00	9,387	10,754	10774
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.94	0.21	59	99.15	0.00	4,000	3,957	3966
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.83	0.14	31	102.97	0.00	5,292	5,442	5449
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.47	0.64	117	106.11	0.00	8,214	8,663	8716

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jun-2018	Previous Index Price 14-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	101.64	101.64	0.004%	-0.197%	-1.038%	-2.309%	-0.42	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.85	104.86	-0.005%	-0.215%	-1.103%	-2.242%	-0.44	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.54	108.55	-0.012%	-0.237%	-1.359%	-2.728%	-0.47	1.28	1.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.27	109.26	0.006%	-0.204%	-0.924%	-2.105%	-0.52	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.93	112.90	0.024%	-0.164%	-0.939%	-2.140%	-0.50	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.56	0.155%	0.048%	-0.074%	-0.191%	-0.19	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.34	100.14	0.204%	0.152%	0.393%	0.462%	-0.08	4.33	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.76	118.47	0.242%	0.190%	-0.256%	-1.009%	-0.04	4.43	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.51	118.12	0.331%	0.220%	-0.145%	-0.850%	0.16	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.21	132.66	0.418%	0.185%	-0.509%	-1.560%	0.39	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.10	102.53	0.551%	0.361%	0.160%	0.159%	0.60	7.64	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.18	99.48	0.708%	0.631%	0.271%		0.88	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	113.76	0.711%	0.679%	-0.665%	-0.869%	1.09	10.59	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.94	98.13	0.828%	0.794%			1.38	13.61	13.42
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.83	102.01	0.804%	0.844%	-1.069%	-0.867%	1.53	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.47	104.53	0.904%	0.249%	-1.972%	-0.188%	1.74	20.97	20.62

Return Price Performance			Index Price 15-Jun-2018	Previous Index Price 14-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	104.60	104.58	0.015%	-0.015%	-0.099%	-0.315%	-0.42	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.22	109.21	0.006%	-0.041%	-0.209%	-0.346%	-0.44	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.42	112.41	0.003%	-0.014%	-0.209%	-0.291%	-0.47	1.28	1.29
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	109.96	0.017%	-0.035%	-3.979%	-4.164%	-0.52	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.22	116.18	0.035%	0.018%	-0.002%	-0.144%	-0.50	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.92	103.76	0.157%	0.080%	0.091%	-0.603%	-0.19	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.34	100.14	0.204%	0.152%	0.393%	0.462%	-0.08	4.33	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.69	119.39	0.250%	0.324%	0.444%	-2.694%	-0.04	4.43	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.34	118.94	0.336%	0.336%	0.467%	-2.333%	0.16	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.60	134.03	0.425%	0.349%	0.353%	-3.599%	0.39	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.18	102.61	0.554%	0.401%	-0.598%	-0.363%	0.60	7.64	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.26	99.55	0.709%	0.668%	0.155%		0.88	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.78	113.96	0.716%	0.766%	-2.260%	-1.964%	1.09	10.59	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.15	98.33	0.829%	0.846%			1.38	13.61	13.42

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.97	102.15	0.808%	0.911%	-2.322%	-1.733%	1.53	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.11	105.16	0.903%	0.325%	-1.572%	-1.190%	1.74	20.97	20.62