

Euronext Dublin - Daily Bond Index Report

Friday 1 June, 2018



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Bond Indices Performance

Index	Close Value 01-Jun-2018	Previous Close Value 31-May-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.15	114.27	-0.109%	-0.11%	-0.92%	-1.44%	14.15%	6.45	6.39	0.93
All Bond Index (Return)	203.40	203.61	-0.100%	-0.10%	-0.38%	-0.36%	103.40%	6.45	6.39	0.93
Under 3 Bond Index (Clean)	83.56	83.59	-0.035%	-0.03%	-0.88%	-2.11%	-16.44%	1.36	1.37	-0.48
Under 3 Bond Index (Return)	142.71	142.74	-0.022%	-0.02%	-0.11%	-0.27%	42.71%	1.36	1.37	-0.48
Under 5 Bond Index (Clean)	97.06	97.12	-0.064%	-0.06%	-0.70%	-1.65%	-2.94%	2.24	2.25	-0.21
Under 5 Bond Index (Return)	168.50	168.59	-0.053%	-0.05%	-0.08%	-0.15%	68.50%	2.24	2.25	-0.21
Under 10 Bond Index (Clean)	109.02	109.13	-0.102%	-0.10%	-0.63%	-1.47%	9.02%	4.06	4.05	0.32
Under 10 Bond Index (Return)	190.27	190.45	-0.092%	-0.09%	-0.07%	-0.38%	90.27%	4.06	4.05	0.32
5 Plus Bond Index (Clean)	129.83	130.03	-0.148%	-0.15%	-1.12%	-1.24%	29.83%	10.20	10.08	1.16
5 Plus Bond Index (Return)	231.57	231.90	-0.141%	-0.14%	-0.65%	-0.53%	131.57%	10.20	10.08	1.16
10 Plus Bond Index (Clean)	139.79	139.98	-0.135%	-0.14%	-1.71%	-1.25%	39.79%	15.25	15.02	1.53
10 Plus Bond Index (Return)	259.78	260.12	-0.130%	-0.13%	-1.25%	-0.22%	159.78%	15.25	15.02	1.53

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	101.86	2.79	226	104.64	0.00	8,835	8,999	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.09	4.20	348	109.28	0.00	7,126	7,489	7788
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.76	3.65	226	112.42	0.00	6,048	6,578	6799
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.41	0.54	44	109.95	0.00	10,661	11,665	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.01	3.10	226	116.11	0.00	6,823	7,710	7922
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.54	0.17	78	103.71	0.00	6,828	7,070	7081
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	233	100.05	0.00	5,000	5,002	5002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.39	0.78	73	119.17	0.00	6,483	7,676	7726
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.07	0.70	75	118.77	0.00	8,031	9,482	9538
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.77	1.18	80	133.95	0.00	11,490	15,256	15392
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.48	0.05	17	102.53	0.00	11,319	11,599	11605
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.53	0.04	17	99.57	0.00	5,875	5,847	5850
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.70	0.11	17	113.81	0.00	9,387	10,673	10683
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.32	0.16	45	98.48	0.00	4,000	3,933	3939
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.76	0.08	17	101.84	0.00	5,292	5,385	5389
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.90	0.56	103	105.46	0.00	8,204	8,606	8652

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Bond Index Constituent

Clean Price Performance			Index Price 01-Jun-2018	Previous Index Price 31-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	101.86	101.84	0.018%	0.018%	-0.825%	-2.098%	-0.50	0.37	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.09	105.08	0.010%	0.010%	-0.879%	-2.021%	-0.49	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.76	108.80	-0.030%	-0.030%	-1.154%	-2.526%	-0.46	1.32	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.41	109.49	-0.069%	-0.069%	-0.791%	-1.974%	-0.50	1.83	1.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.01	113.11	-0.093%	-0.093%	-0.869%	-2.071%	-0.45	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.54	103.67	-0.123%	-0.123%	-0.245%	-0.362%	-0.14	3.73	3.73
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.19	-0.140%	-0.140%	0.101%	0.169%	-0.01	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.39	118.53	-0.121%	-0.121%	-0.565%	-1.315%	0.06	4.46	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.07	118.25	-0.151%	-0.151%	-0.515%	-1.217%	0.25	5.36	5.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.77	132.97	-0.150%	-0.150%	-0.841%	-1.889%	0.47	5.93	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	102.73	-0.240%	-0.240%	-0.440%	-0.441%	0.68	7.68	7.62
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.53	99.55	-0.024%	-0.024%	-0.381%		0.95	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.70	113.80	-0.085%	-0.085%	-1.419%	-1.621%	1.16	10.62	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.32	98.16	0.165%	0.165%			1.43	13.64	13.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.76	101.97	-0.198%	-0.198%	-2.092%	-1.892%	1.59	16.37	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.90	105.21	-0.293%	-0.293%	-2.502%	-0.728%	1.77	20.99	20.63

Return Price Performance			Index Price 01-Jun-2018	Previous Index Price 31-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	104.64	104.61	0.029%	0.029%	-0.055%	-0.272%	-0.50	0.37	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.28	109.26	0.021%	0.021%	-0.147%	-0.284%	-0.49	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.42	112.43	-0.015%	-0.015%	-0.209%	-0.292%	-0.46	1.32	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	110.02	-0.058%	-0.058%	-4.001%	-4.187%	-0.50	1.83	1.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.20	-0.078%	-0.078%	-0.098%	-0.241%	-0.45	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.71	103.84	-0.120%	-0.120%	-0.110%	-0.802%	-0.14	3.73	3.73
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.19	-0.140%	-0.140%	0.101%	0.169%	-0.01	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.17	119.30	-0.111%	-0.111%	0.009%	-3.115%	0.06	4.46	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.77	118.94	-0.142%	-0.142%	-0.012%	-2.799%	0.25	5.36	5.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.95	134.14	-0.137%	-0.137%	-0.133%	-4.066%	0.47	5.93	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.53	102.77	-0.237%	-0.237%	-1.230%	-0.997%	0.68	7.68	7.62
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.57	99.59	-0.021%	-0.021%	-0.530%		0.95	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.81	113.90	-0.079%	-0.079%	-3.079%	-2.785%	1.16	10.62	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.48	98.32	0.168%	0.168%			1.43	13.64	13.45

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.84	102.04	-0.194%	-0.194%	-3.392%	-2.810%	1.59	16.37	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.46	105.77	-0.286%	-0.286%	-2.172%	-1.793%	1.77	20.99	20.63