

Euronext Dublin - Daily Bond Index Report

Tuesday 5 June, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 05-Jun-2018	Previous Close Value 01-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.25	114.15	0.090%	-0.02%	-0.83%	-1.35%	14.25%	6.45	6.39	0.92
All Bond Index (Return)	203.65	203.40	0.120%	0.02%	-0.26%	-0.24%	103.65%	6.45	6.39	0.92
Under 3 Bond Index (Clean)	83.54	83.56	-0.017%	-0.05%	-0.90%	-2.13%	-16.46%	1.36	1.37	-0.48
Under 3 Bond Index (Return)	142.76	142.71	0.032%	0.01%	-0.08%	-0.24%	42.76%	1.36	1.37	-0.48
Under 5 Bond Index (Clean)	97.08	97.06	0.016%	-0.05%	-0.68%	-1.63%	-2.93%	2.24	2.24	-0.23
Under 5 Bond Index (Return)	168.59	168.50	0.055%	0.00%	-0.02%	-0.10%	68.59%	2.24	2.24	-0.23
Under 10 Bond Index (Clean)	109.08	109.02	0.054%	-0.05%	-0.58%	-1.41%	9.08%	4.06	4.05	0.31
Under 10 Bond Index (Return)	190.44	190.27	0.087%	0.00%	0.02%	-0.29%	90.44%	4.06	4.05	0.31
5 Plus Bond Index (Clean)	130.03	129.83	0.154%	0.01%	-0.96%	-1.09%	30.03%	10.19	10.08	1.14
5 Plus Bond Index (Return)	231.99	231.57	0.178%	0.04%	-0.47%	-0.36%	131.99%	10.19	10.08	1.14
10 Plus Bond Index (Clean)	140.10	139.79	0.221%	0.09%	-1.50%	-1.03%	40.10%	15.25	15.02	1.52
10 Plus Bond Index (Return)	260.41	259.78	0.241%	0.11%	-1.01%	0.02%	160.41%	15.25	15.02	1.52

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	101.81	2.84	230	104.65	0.00	8,835	8,995	9246
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.05	4.24	352	109.30	0.00	7,126	7,486	7788
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.75	3.72	230	112.46	0.00	6,048	6,577	6802
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.40	0.59	48	109.99	0.00	10,661	11,664	11727
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.04	3.15	230	116.19	0.00	6,823	7,712	7927
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.61	0.18	82	103.79	0.00	6,828	7,074	7086
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.15	0.00	237	100.15	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.51	0.82	77	119.33	0.00	6,483	7,684	7737
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.27	0.74	79	119.01	0.00	8,031	9,498	9557
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.92	1.24	84	134.16	0.00	11,490	15,273	15416
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.61	0.06	21	102.67	0.00	11,319	11,614	11621
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.49	0.05	21	99.54	0.00	5,875	5,845	5848
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.84	0.14	21	113.98	0.00	9,387	10,686	10699
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.57	0.18	49	98.75	0.00	4,000	3,943	3950
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.10	0.10	21	102.20	0.00	5,292	5,403	5408
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.17	0.59	107	105.76	0.00	8,204	8,628	8676

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jun-2018	Previous Index Price 01-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	101.81	101.86	-0.047%	-0.029%	-0.871%	-2.144%	-0.45	0.36	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.05	105.09	-0.035%	-0.025%	-0.914%	-2.056%	-0.48	0.99	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.75	108.76	-0.015%	-0.045%	-1.169%	-2.541%	-0.47	1.31	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.40	109.41	-0.009%	-0.079%	-0.800%	-1.983%	-0.51	1.82	1.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.04	113.01	0.023%	-0.070%	-0.846%	-2.049%	-0.47	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.54	0.062%	-0.061%	-0.183%	-0.300%	-0.15	3.72	3.73
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.15	100.05	0.101%	-0.039%	0.202%	0.270%	-0.03	4.36	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.51	118.39	0.105%	-0.016%	-0.461%	-1.212%	0.03	4.46	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.27	118.07	0.171%	0.019%	-0.345%	-1.048%	0.22	5.35	5.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.92	132.77	0.113%	-0.037%	-0.729%	-1.778%	0.45	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.61	102.48	0.130%	-0.111%	-0.311%	-0.312%	0.66	7.67	7.62
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	99.49	99.53	-0.042%	-0.066%	-0.423%		0.95	9.54	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.84	113.70	0.123%	0.038%	-1.298%	-1.500%	1.15	10.61	10.49
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.57	98.32	0.254%	0.420%			1.41	13.64	13.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.10	101.76	0.332%	0.133%	-1.766%	-1.566%	1.57	16.37	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.17	104.90	0.257%	-0.036%	-2.251%	-0.472%	1.76	21.00	20.64

Return Price Performance			Index Price 05-Jun-2018	Previous Index Price 01-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	104.65	104.64	0.002%	0.031%	-0.053%	-0.270%	-0.45	0.36	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.28	0.010%	0.031%	-0.137%	-0.274%	-0.48	0.99	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.46	112.42	0.044%	0.028%	-0.166%	-0.248%	-0.47	1.31	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.99	109.95	0.036%	-0.022%	-3.966%	-4.152%	-0.51	1.82	1.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.19	116.11	0.070%	-0.009%	-0.028%	-0.171%	-0.47	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.71	0.070%	-0.050%	-0.039%	-0.732%	-0.15	3.72	3.73
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.15	100.05	0.101%	-0.039%	0.202%	0.270%	-0.03	4.36	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.33	119.17	0.140%	0.029%	0.149%	-2.980%	0.03	4.46	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.01	118.77	0.201%	0.059%	0.189%	-2.603%	0.22	5.35	5.34
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.16	133.95	0.156%	0.019%	0.022%	-3.916%	0.45	5.93	5.90
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.67	102.53	0.140%	-0.097%	-1.091%	-0.857%	0.66	7.67	7.62
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	99.54	99.57	-0.032%	-0.053%	-0.562%		0.95	9.54	9.45
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.98	113.81	0.146%	0.067%	-2.938%	-2.644%	1.15	10.61	10.49
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.75	98.48	0.269%	0.437%			1.41	13.64	13.45

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.20	101.84	0.351%	0.156%	-3.054%	-2.469%	1.57	16.37	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.76	105.46	0.277%	-0.010%	-1.902%	-1.521%	1.76	21.00	20.64