

Euronext Dublin - Daily Bond Index Report

Wednesday 6 June, 2018



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Bond Indices Performance

Index	Close Value 06-Jun-2018	Previous Close Value 05-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.74	114.25	-0.453%	-0.47%	-1.28%	-1.80%	13.74%	6.42	6.36	0.99
All Bond Index (Return)	202.75	203.65	-0.440%	-0.42%	-0.70%	-0.68%	102.75%	6.42	6.36	0.99
Under 3 Bond Index (Clean)	83.51	83.54	-0.043%	-0.09%	-0.94%	-2.17%	-16.49%	1.36	1.36	-0.46
Under 3 Bond Index (Return)	142.71	142.76	-0.030%	-0.02%	-0.11%	-0.27%	42.71%	1.36	1.36	-0.46
Under 5 Bond Index (Clean)	96.97	97.08	-0.108%	-0.16%	-0.79%	-1.74%	-3.03%	2.24	2.24	-0.19
Under 5 Bond Index (Return)	168.43	168.59	-0.097%	-0.10%	-0.12%	-0.19%	68.43%	2.24	2.24	-0.19
Under 10 Bond Index (Clean)	108.78	109.08	-0.275%	-0.32%	-0.85%	-1.68%	8.78%	4.05	4.03	0.37
Under 10 Bond Index (Return)	189.94	190.44	-0.263%	-0.27%	-0.25%	-0.55%	89.94%	4.05	4.03	0.37
5 Plus Bond Index (Clean)	129.05	130.03	-0.755%	-0.75%	-1.71%	-1.84%	29.05%	10.17	10.04	1.22
5 Plus Bond Index (Return)	230.26	231.99	-0.746%	-0.71%	-1.21%	-1.10%	130.26%	10.17	10.04	1.22
10 Plus Bond Index (Clean)	138.56	140.10	-1.102%	-1.02%	-2.58%	-2.12%	38.56%	15.21	14.98	1.59
10 Plus Bond Index (Return)	257.56	260.41	-1.094%	-0.98%	-2.10%	-1.08%	157.56%	15.21	14.98	1.59

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	101.79	2.85	231	104.64	0.00	8,835	8,993	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.01	4.26	353	109.27	0.00	7,126	7,483	7786
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.71	3.73	231	112.44	0.00	6,048	6,575	6801
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.35	0.60	49	109.95	0.00	10,661	11,658	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.96	3.16	231	116.12	0.00	6,823	7,707	7923
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.18	83	103.56	0.00	6,828	7,058	7071
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.91	0.00	238	99.91	0.00	5,000	4,995	4995
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.18	0.83	78	119.02	0.00	6,483	7,662	7716
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.89	0.75	80	118.64	0.00	8,031	9,468	9528
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.28	1.26	85	133.54	0.00	11,490	15,199	15344
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.94	0.06	22	102.00	0.00	11,319	11,539	11545
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.81	0.05	22	98.86	0.00	5,875	5,805	5808
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.88	0.15	22	113.03	0.00	9,387	10,596	10609
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.47	0.18	50	97.65	0.00	4,000	3,899	3906
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.91	0.10	22	101.02	0.00	5,292	5,340	5346
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.72	0.59	108	104.31	0.00	8,204	8,509	8558

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Bond Index Constituent

Clean Price Performance			Index Price 06-Jun-2018	Previous Index Price 05-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	101.79	101.81	-0.018%	-0.047%	-0.889%	-2.162%	-0.44	0.36	0.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.01	105.05	-0.038%	-0.063%	-0.952%	-2.093%	-0.46	0.99	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.71	108.75	-0.038%	-0.083%	-1.206%	-2.577%	-0.46	1.31	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.35	109.40	-0.051%	-0.130%	-0.851%	-2.033%	-0.49	1.82	1.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.96	113.04	-0.068%	-0.138%	-0.914%	-2.115%	-0.45	2.23	2.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.61	-0.223%	-0.284%	-0.406%	-0.523%	-0.09	3.72	3.72
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	100.15	-0.243%	-0.281%	-0.041%	0.027%	0.02	4.36	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.18	118.51	-0.276%	-0.292%	-0.736%	-1.485%	0.09	4.45	4.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.89	118.27	-0.320%	-0.300%	-0.663%	-1.365%	0.27	5.35	5.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.28	132.92	-0.482%	-0.519%	-1.208%	-2.252%	0.53	5.92	5.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.94	102.61	-0.652%	-0.762%	-0.961%	-0.962%	0.75	7.67	7.61
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	98.81	99.49	-0.681%	-0.747%	-1.102%		1.03	9.54	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.88	113.84	-0.843%	-0.806%	-2.130%	-2.331%	1.23	10.60	10.48
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.47	98.57	-1.116%	-0.701%			1.49	13.63	13.43
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.91	102.10	-1.164%	-1.032%	-2.909%	-2.711%	1.64	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.72	105.17	-1.378%	-1.413%	-3.598%	-1.843%	1.82	20.95	20.57

Return Price Performance			Index Price 06-Jun-2018	Previous Index Price 05-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	104.64	104.65	-0.006%	0.025%	-0.059%	-0.275%	-0.44	0.36	0.36
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.27	109.30	-0.026%	0.005%	-0.163%	-0.299%	-0.46	0.99	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.44	112.46	-0.022%	0.006%	-0.188%	-0.271%	-0.46	1.31	1.32
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	109.99	-0.040%	-0.062%	-4.005%	-4.191%	-0.49	1.82	1.83
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.12	116.19	-0.055%	-0.064%	-0.083%	-0.226%	-0.45	2.23	2.24
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.56	103.79	-0.221%	-0.271%	-0.260%	-0.951%	-0.09	3.72	3.72
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	100.15	-0.243%	-0.281%	-0.041%	0.027%	0.02	4.36	4.36
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.02	119.33	-0.266%	-0.236%	-0.117%	-3.237%	0.09	4.45	4.45
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.64	119.01	-0.310%	-0.251%	-0.121%	-2.905%	0.27	5.35	5.33
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.54	134.16	-0.467%	-0.448%	-0.444%	-4.364%	0.53	5.92	5.89
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	102.67	-0.650%	-0.746%	-1.734%	-1.502%	0.75	7.67	7.61
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	98.86	99.54	-0.679%	-0.732%	-1.238%		1.03	9.54	9.44
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.03	113.98	-0.836%	-0.770%	-3.749%	-3.458%	1.23	10.60	10.48
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.65	98.75	-1.111%	-0.678%			1.49	13.63	13.43

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.02	102.20	-1.159%	-1.005%	-4.177%	-3.599%	1.64	16.34	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.31	105.76	-1.364%	-1.375%	-3.240%	-2.864%	1.82	20.95	20.57