

Euronext Dublin - Daily Bond Index Report



Monday 11 June, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value	Previous Close Value	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				

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	101.71	2.91	236	104.62	0.00	8,835	8,986	9244
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.94	4.32	358	109.26	0.00	7,102	7,453	7760
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.64	3.82	236	112.45	0.00	6,022	6,543	6772
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.28	0.67	54	109.94	0.00	10,661	11,650	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.86	3.23	236	116.10	0.00	6,823	7,700	7921
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.28	0.19	88	103.47	0.00	6,828	7,051	7065
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.81	0.00	243	99.81	0.00	5,000	4,990	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.96	0.89	83	118.85	0.00	6,483	7,648	7705
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.58	0.79	85	118.37	0.00	8,031	9,443	9506
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.91	1.33	90	133.24	0.00	11,490	15,157	15310
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.66	0.07	27	101.73	0.00	11,319	11,506	11514
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.45	0.07	27	98.51	0.00	5,875	5,784	5788
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.48	0.18	27	112.66	0.00	9,387	10,558	10575
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	96.95	0.20	55	97.15	0.00	4,000	3,878	3886
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.52	0.13	27	100.65	0.00	5,292	5,319	5326
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.94	0.62	113	103.56	0.00	8,214	8,455	8506

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jun-2018	Previous Index Price 08-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	101.71	101.72	-0.004%	-0.125%	-0.966%	-2.238%	-0.40	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.94	104.97	-0.028%	-0.128%	-1.016%	-2.157%	-0.46	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.64	108.66	-0.020%	-0.144%	-1.267%	-2.638%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.28	109.35	-0.065%	-0.195%	-0.915%	-2.096%	-0.49	1.81	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.86	112.95	-0.077%	-0.221%	-0.996%	-2.197%	-0.44	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.28	103.41	-0.132%	-0.379%	-0.501%	-0.618%	-0.07	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.92	-0.107%	-0.379%	-0.139%	-0.071%	0.04	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.96	118.21	-0.209%	-0.480%	-0.923%	-1.670%	0.12	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.58	117.76	-0.155%	-0.566%	-0.928%	-1.627%	0.32	5.33	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.91	132.20	-0.216%	-0.794%	-1.481%	-2.522%	0.57	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.66	101.93	-0.274%	-1.043%	-1.241%	-1.242%	0.78	7.65	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.45	98.73	-0.292%	-1.112%	-1.465%		1.07	9.53	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.48	112.91	-0.376%	-1.157%	-2.477%	-2.677%	1.27	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	96.95	97.43	-0.483%	-1.227%			1.53	13.61	13.40
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.52	101.00	-0.474%	-1.418%	-3.289%	-3.091%	1.67	16.32	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.94	103.67	-0.708%	-2.156%	-4.324%	-2.583%	1.86	20.91	20.53

Return Price Performance			Index Price 11-Jun-2018	Previous Index Price 08-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	104.62	104.59	0.032%	0.009%	-0.075%	-0.292%	-0.40	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.26	109.25	0.007%	-0.001%	-0.169%	-0.306%	-0.46	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.43	0.024%	0.019%	-0.176%	-0.258%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.98	-0.031%	-0.070%	-4.013%	-4.198%	-0.49	1.81	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.14	-0.040%	-0.085%	-0.105%	-0.247%	-0.44	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.60	-0.125%	-0.355%	-0.345%	-1.035%	-0.07	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.92	-0.107%	-0.379%	-0.139%	-0.071%	0.04	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.85	119.06	-0.181%	-0.378%	-0.258%	-3.375%	0.12	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.37	118.52	-0.130%	-0.476%	-0.346%	-3.124%	0.32	5.33	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.24	133.48	-0.181%	-0.666%	-0.662%	-4.574%	0.57	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.73	102.00	-0.266%	-1.013%	-1.998%	-1.766%	0.78	7.65	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.51	98.79	-0.283%	-1.083%	-1.587%		1.07	9.53	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.66	113.06	-0.357%	-1.092%	-4.062%	-3.771%	1.27	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.15	97.61	-0.471%	-1.185%			1.53	13.61	13.40

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.65	101.11	-0.460%	-1.367%	-4.528%	-3.952%	1.67	16.32	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.56	104.28	-0.689%	-2.088%	-3.939%	-3.566%	1.86	20.91	20.53