

Euronext Dublin - Daily Bond Index Report

Tuesday 12 June, 2018



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Bond Indices Performance

Index	Close Value 12-Jun-2018	Previous Close Value 11-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.55	113.46	0.079%	-0.63%	-1.44%	-1.95%	13.55%	6.40	6.34	1.01
All Bond Index (Return)	202.52	202.34	0.086%	-0.53%	-0.81%	-0.79%	102.52%	6.40	6.34	1.01
Under 3 Bond Index (Clean)	83.43	83.45	-0.020%	-0.18%	-1.03%	-2.26%	-16.57%	1.34	1.35	-0.46
Under 3 Bond Index (Return)	142.69	142.70	-0.008%	-0.04%	-0.12%	-0.29%	42.69%	1.34	1.35	-0.46
Under 5 Bond Index (Clean)	96.88	96.88	-0.007%	-0.25%	-0.89%	-1.83%	-3.13%	2.22	2.22	-0.17
Under 5 Bond Index (Return)	168.36	168.36	0.002%	-0.13%	-0.16%	-0.23%	68.36%	2.22	2.22	-0.17
Under 10 Bond Index (Clean)	108.64	108.60	0.043%	-0.45%	-0.98%	-1.81%	8.64%	4.03	4.02	0.39
Under 10 Bond Index (Return)	189.80	189.70	0.051%	-0.34%	-0.32%	-0.63%	89.80%	4.03	4.02	0.39
5 Plus Bond Index (Clean)	128.77	128.57	0.156%	-0.97%	-1.93%	-2.06%	28.77%	10.14	10.02	1.24
5 Plus Bond Index (Return)	229.84	229.47	0.161%	-0.89%	-1.39%	-1.28%	129.84%	10.14	10.02	1.24
10 Plus Bond Index (Clean)	138.15	137.86	0.213%	-1.31%	-2.87%	-2.41%	38.15%	15.19	14.95	1.61
10 Plus Bond Index (Return)	256.88	256.33	0.217%	-1.24%	-2.35%	-1.33%	156.88%	15.19	14.95	1.61

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	101.69	2.92	237	104.61	0.00	8,835	8,984	9242
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.92	4.33	359	109.25	0.00	7,102	7,452	7759
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.61	3.83	237	112.45	0.00	6,022	6,541	6772
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.25	0.68	55	109.93	0.00	10,661	11,648	11720
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.85	3.25	237	116.09	0.00	6,823	7,699	7921
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.32	0.20	89	103.51	0.00	6,828	7,054	7068
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.80	0.00	244	99.80	0.00	5,000	4,990	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.99	0.90	84	118.89	0.00	6,483	7,650	7708
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.65	0.80	86	118.45	0.00	8,031	9,448	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.03	1.35	91	133.37	0.00	11,490	15,170	15325
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.84	0.08	28	101.91	0.00	11,319	11,527	11535
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.61	0.07	28	98.68	0.00	5,875	5,793	5797
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.61	0.18	28	112.80	0.00	9,387	10,570	10588
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.23	0.20	56	97.43	0.00	4,000	3,889	3897
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.79	0.13	28	100.92	0.00	5,292	5,334	5340
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.22	0.63	114	103.84	0.00	8,214	8,478	8529

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Bond Index Constituent

Clean Price Performance			Index Price 12-Jun-2018	Previous Index Price 11-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	101.69	101.71	-0.024%	-0.148%	-0.989%	-2.261%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.92	104.94	-0.020%	-0.148%	-1.036%	-2.176%	-0.45	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.61	108.64	-0.022%	-0.166%	-1.289%	-2.659%	-0.47	1.29	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.25	109.28	-0.020%	-0.215%	-0.935%	-2.116%	-0.48	1.80	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.85	112.86	-0.016%	-0.237%	-1.012%	-2.212%	-0.44	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.32	103.28	0.042%	-0.338%	-0.460%	-0.576%	-0.08	3.70	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.81	-0.011%	-0.390%	-0.150%	-0.082%	0.05	4.35	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.99	117.96	0.025%	-0.456%	-0.899%	-1.646%	0.11	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.65	117.58	0.060%	-0.506%	-0.868%	-1.568%	0.30	5.33	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.03	131.91	0.086%	-0.708%	-1.396%	-2.438%	0.55	5.91	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.84	101.66	0.179%	-0.865%	-1.064%	-1.065%	0.76	7.65	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.61	98.45	0.168%	-0.946%	-1.300%		1.05	9.52	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.61	112.48	0.116%	-1.043%	-2.364%	-2.565%	1.25	10.59	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.23	96.95	0.283%	-0.947%			1.51	13.61	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.79	100.52	0.265%	-1.157%	-3.033%	-2.834%	1.65	16.33	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.22	102.94	0.269%	-1.892%	-4.066%	-2.320%	1.85	20.91	20.54

Return Price Performance			Index Price 12-Jun-2018	Previous Index Price 11-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	104.61	104.62	-0.011%	-0.003%	-0.087%	-0.303%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.26	-0.009%	-0.010%	-0.178%	-0.315%	-0.45	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.45	-0.007%	0.012%	-0.183%	-0.265%	-0.47	1.29	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.93	109.94	-0.009%	-0.079%	-4.021%	-4.207%	-0.48	1.80	1.81
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.09	116.10	-0.003%	-0.089%	-0.108%	-0.251%	-0.44	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.47	0.043%	-0.312%	-0.301%	-0.992%	-0.08	3.70	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.80	99.81	-0.011%	-0.390%	-0.150%	-0.082%	0.05	4.35	4.34
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.89	118.85	0.034%	-0.345%	-0.225%	-3.342%	0.11	4.44	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.45	118.37	0.068%	-0.409%	-0.279%	-3.058%	0.30	5.33	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.37	133.24	0.096%	-0.570%	-0.567%	-4.482%	0.55	5.91	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.91	101.73	0.182%	-0.833%	-1.820%	-1.588%	0.76	7.65	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.68	98.51	0.170%	-0.916%	-1.421%		1.05	9.52	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.80	112.66	0.121%	-0.973%	-3.946%	-3.655%	1.25	10.59	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.43	97.15	0.285%	-0.903%			1.51	13.61	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.92	100.65	0.268%	-1.103%	-4.272%	-3.694%	1.65	16.33	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.84	103.56	0.273%	-1.820%	-3.677%	-3.303%	1.85	20.91	20.54