

Euronext Dublin - Daily Bond Index Report

Wednesday 20 June, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 20-Jun-2018	Previous Close Value 19-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.70	114.71	-0.009%	0.38%	-0.44%	-0.96%	14.70%	6.45	6.39	0.85
All Bond Index (Return)	204.67	204.68	-0.001%	0.52%	0.24%	0.26%	104.67%	6.45	6.39	0.85
Under 3 Bond Index (Clean)	83.40	83.41	-0.013%	-0.23%	-1.08%	-2.30%	-16.61%	1.33	1.33	-0.50
Under 3 Bond Index (Return)	142.76	142.77	-0.001%	0.01%	-0.07%	-0.24%	42.76%	1.33	1.33	-0.50
Under 5 Bond Index (Clean)	97.08	97.08	0.000%	-0.05%	-0.68%	-1.63%	-2.93%	2.21	2.22	-0.30
Under 5 Bond Index (Return)	168.83	168.81	0.009%	0.14%	0.12%	0.05%	68.83%	2.21	2.22	-0.30
Under 10 Bond Index (Clean)	109.38	109.38	0.004%	0.23%	-0.30%	-1.14%	9.38%	4.04	4.03	0.21
Under 10 Bond Index (Return)	191.20	191.18	0.013%	0.40%	0.42%	0.11%	91.20%	4.04	4.03	0.21
5 Plus Bond Index (Clean)	130.99	131.01	-0.017%	0.74%	-0.24%	-0.36%	30.99%	10.16	10.06	1.07
5 Plus Bond Index (Return)	233.90	233.93	-0.010%	0.86%	0.35%	0.47%	133.90%	10.16	10.06	1.07
10 Plus Bond Index (Clean)	141.24	141.32	-0.054%	0.90%	-0.69%	-0.23%	41.24%	15.21	15.00	1.46
10 Plus Bond Index (Return)	262.72	262.85	-0.049%	1.00%	-0.14%	0.91%	162.72%	15.21	15.00	1.46

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	101.59	3.02	245	104.61	0.00	8,835	8,976	9243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.71	0.02	2	104.74	0.00	7,090	7,437	7438
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.49	3.96	245	112.45	0.00	6,022	6,534	6772
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.29	0.78	63	110.07	0.00	10,661	11,652	11734
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.95	3.36	245	116.31	0.00	6,806	7,707	7936
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.87	0.21	97	104.09	0.00	6,828	7,092	7107
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.63	0.00	252	100.63	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.03	0.98	92	120.01	0.00	6,483	7,717	7781
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.83	0.88	94	119.71	0.00	8,031	9,543	9613
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.63	1.47	99	135.09	0.00	11,490	15,354	15522
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.49	0.10	36	103.59	0.00	11,319	11,714	11725
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.57	0.09	36	100.66	0.00	5,875	5,908	5913
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.95	0.24	36	115.19	0.00	9,402	10,790	10812
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.26	0.23	64	99.49	0.00	4,000	3,970	3980
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.10	0.17	36	103.27	0.00	5,292	5,456	5465
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.76	0.67	122	106.43	0.00	8,214	8,687	8742

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Bond Index Constituent

Clean Price Performance			Index Price 20-Jun-2018	Previous Index Price 19-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	101.59	101.60	-0.007%	-0.243%	-1.083%	-2.353%	-0.41	0.32	0.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.71	104.79	-0.070%	-0.347%	-1.234%	-2.372%	-0.35	0.99	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.49	108.50	-0.006%	-0.279%	-1.400%	-2.768%	-0.48	1.27	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.29	109.28	0.008%	-0.181%	-0.901%	-2.083%	-0.56	1.78	1.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.95	112.96	-0.008%	-0.141%	-0.918%	-2.119%	-0.53	2.19	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.87	103.86	0.012%	0.197%	0.074%	-0.043%	-0.23	3.68	3.69
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.63	100.57	0.054%	0.436%	0.678%	0.747%	-0.14	4.32	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.03	119.00	0.029%	0.423%	-0.024%	-0.779%	-0.10	4.42	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	118.81	0.019%	0.493%	0.127%	-0.580%	0.11	5.31	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.63	133.64	-0.010%	0.496%	-0.200%	-1.255%	0.33	5.89	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	103.47	0.021%	0.748%	0.546%	0.545%	0.55	7.63	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.57	100.55	0.020%	1.018%	0.657%		0.84	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.95	114.99	-0.029%	1.015%	-0.334%	-0.538%	1.06	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	99.27	-0.010%	1.123%			1.36	13.60	13.42
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.10	103.15	-0.048%	1.112%	-0.806%	-0.604%	1.51	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.76	105.88	-0.111%	0.523%	-1.705%	0.084%	1.73	20.98	20.62

Return Price Performance			Index Price 20-Jun-2018	Previous Index Price 19-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	104.61	0.006%	0.000%	-0.084%	-0.300%	-0.41	0.32	0.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.80	-0.058%	-4.141%	-4.302%	-4.433%	-0.35	0.99	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.45	112.44	0.009%	0.018%	-0.177%	-0.259%	-0.48	1.27	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	110.07	110.05	0.020%	0.045%	-3.903%	-4.089%	-0.56	1.78	1.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.31	116.31	0.004%	0.098%	0.078%	-0.064%	-0.53	2.19	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.09	104.07	0.014%	0.239%	0.249%	-0.445%	-0.23	3.68	3.69
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.63	100.57	0.054%	0.436%	0.678%	0.747%	-0.14	4.32	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.01	119.97	0.038%	0.599%	0.720%	-2.427%	-0.10	4.42	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.71	119.67	0.028%	0.647%	0.779%	-2.031%	0.11	5.31	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.09	135.09	0.001%	0.712%	0.716%	-3.250%	0.33	5.89	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.59	103.57	0.024%	0.801%	-0.202%	0.034%	0.55	7.63	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.66	100.63	0.023%	1.067%	0.552%		0.84	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.19	115.22	-0.023%	1.130%	-1.907%	-1.609%	1.06	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.49	99.49	-0.006%	1.193%			1.36	13.60	13.42

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.27	103.31	-0.045%	1.201%	-2.041%	-1.451%	1.51	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.43	106.54	-0.105%	0.623%	-1.280%	-0.897%	1.73	20.98	20.62