

Euronext Dublin - Daily Bond Index Report

Thursday 21 June, 2018



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Bond Indices Performance

Index	Close Value 21-Jun-2018	Previous Close Value 20-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.83	114.70	0.112%	0.49%	-0.33%	-0.85%	14.83%	6.45	6.39	0.83
All Bond Index (Return)	204.91	204.67	0.118%	0.64%	0.36%	0.38%	104.91%	6.45	6.39	0.83
Under 3 Bond Index (Clean)	83.38	83.40	-0.013%	-0.24%	-1.09%	-2.32%	-16.62%	1.32	1.33	-0.52
Under 3 Bond Index (Return)	142.76	142.76	-0.001%	0.01%	-0.07%	-0.24%	42.76%	1.32	1.33	-0.52
Under 5 Bond Index (Clean)	97.10	97.08	0.030%	-0.02%	-0.65%	-1.60%	-2.90%	2.21	2.21	-0.32
Under 5 Bond Index (Return)	168.89	168.83	0.039%	0.18%	0.16%	0.08%	68.89%	2.21	2.21	-0.32
Under 10 Bond Index (Clean)	109.46	109.38	0.066%	0.30%	-0.24%	-1.07%	9.46%	4.04	4.03	0.19
Under 10 Bond Index (Return)	191.34	191.20	0.073%	0.47%	0.49%	0.18%	91.34%	4.04	4.03	0.19
5 Plus Bond Index (Clean)	131.23	130.99	0.182%	0.93%	-0.05%	-0.18%	31.23%	10.16	10.06	1.05
5 Plus Bond Index (Return)	234.34	233.90	0.188%	1.05%	0.54%	0.66%	134.34%	10.16	10.06	1.05
10 Plus Bond Index (Clean)	141.63	141.24	0.277%	1.18%	-0.42%	0.05%	41.63%	15.21	15.00	1.45
10 Plus Bond Index (Return)	263.45	262.72	0.281%	1.28%	0.14%	1.19%	163.45%	15.21	15.00	1.45

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	101.55	3.03	246	104.58	0.00	8,835	8,972	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.73	0.04	3	104.77	0.00	7,090	7,425	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	3.98	246	112.40	0.00	6,022	6,530	6769
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.29	0.79	64	110.08	0.00	10,661	11,651	11736
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.98	3.37	246	116.35	0.00	6,806	7,689	7918
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.00	0.22	98	104.22	0.00	6,828	7,101	7116
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.75	0.00	253	100.75	0.00	5,000	5,037	5037
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.17	0.99	93	120.16	0.00	6,483	7,726	7791
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.95	0.89	95	119.83	0.00	8,031	9,553	9624
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.76	1.48	100	135.24	0.00	11,490	15,370	15540
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.66	0.10	37	103.76	0.00	11,319	11,733	11744
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.68	0.09	37	100.78	0.00	5,875	5,915	5921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.15	0.24	37	115.39	0.00	9,402	10,826	10848
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.50	0.23	65	99.73	0.00	4,000	3,980	3989
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.43	0.17	37	103.60	0.00	5,292	5,473	5483
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.18	0.67	123	106.86	0.00	8,214	8,722	8777

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Bond Index Constituent

Clean Price Performance			Index Price 21-Jun-2018	Previous Index Price 20-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	101.55	101.59	-0.046%	-0.289%	-1.128%	-2.398%	-0.39	0.32	0.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.73	104.71	0.017%	-0.330%	-1.217%	-2.355%	-0.40	0.98	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.49	-0.064%	-0.342%	-1.462%	-2.830%	-0.47	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	109.29	109.29	-0.001%	-0.182%	-0.902%	-2.084%	-0.58	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.98	112.95	0.019%	-0.122%	-0.898%	-2.100%	-0.55	2.19	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.00	103.87	0.126%	0.323%	0.200%	0.083%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.75	100.63	0.118%	0.555%	0.797%	0.866%	-0.17	4.32	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.17	119.03	0.117%	0.540%	0.092%	-0.663%	-0.13	4.41	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	118.83	0.100%	0.594%	0.228%	-0.480%	0.08	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.76	133.63	0.101%	0.597%	-0.099%	-1.155%	0.31	5.88	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.66	103.49	0.157%	0.906%	0.704%	0.703%	0.53	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.68	100.57	0.117%	1.136%	0.775%		0.83	9.50	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	114.95	0.168%	1.185%	-0.166%	-0.371%	1.04	10.57	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.50	99.26	0.241%	1.366%			1.34	13.60	13.42
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.43	103.10	0.320%	1.436%	-0.489%	-0.285%	1.49	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.18	105.76	0.402%	0.927%	-1.310%	0.486%	1.71	20.98	20.63

Return Price Performance			Index Price 21-Jun-2018	Previous Index Price 20-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	104.58	104.61	-0.033%	-0.033%	-0.117%	-0.334%	-0.39	0.32	0.32
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.74	0.029%	-4.113%	-4.274%	-4.405%	-0.40	0.98	0.99
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.40	112.45	-0.047%	-0.029%	-0.224%	-0.306%	-0.47	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	110.08	110.07	0.010%	0.055%	-3.893%	-4.079%	-0.58	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.35	116.31	0.031%	0.129%	0.109%	-0.034%	-0.55	2.19	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.22	104.09	0.127%	0.366%	0.377%	-0.319%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.75	100.63	0.118%	0.555%	0.797%	0.866%	-0.17	4.32	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.16	120.01	0.124%	0.724%	0.845%	-2.306%	-0.13	4.41	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.83	119.71	0.107%	0.755%	0.887%	-1.926%	0.08	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.24	135.09	0.110%	0.823%	0.827%	-3.143%	0.31	5.88	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.76	103.59	0.159%	0.961%	-0.043%	0.193%	0.53	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.78	100.66	0.119%	1.188%	0.672%		0.83	9.50	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.39	115.19	0.173%	1.305%	-1.737%	-1.439%	1.04	10.57	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.73	99.49	0.244%	1.440%			1.34	13.60	13.42

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.60	103.27	0.324%	1.530%	-1.724%	-1.131%	1.49	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.86	106.43	0.405%	1.031%	-0.880%	-0.495%	1.71	20.98	20.63