

# Euronext Dublin - Daily Bond Index Report

Friday 22 June, 2018



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## Bond Indices Performance

Index	Close Value 22-Jun-2018	Previous Close Value 21-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.75	114.83	-0.071%	0.42%	-0.40%	-0.92%	14.75%	6.44	6.38	0.84
All Bond Index (Return)	204.79	204.91	-0.062%	0.58%	0.30%	0.32%	104.79%	6.44	6.38	0.84
Under 3 Bond Index (Clean)	83.37	83.38	-0.017%	-0.26%	-1.11%	-2.33%	-16.63%	1.32	1.32	-0.52
Under 3 Bond Index (Return)	142.75	142.76	-0.005%	0.01%	-0.08%	-0.24%	42.75%	1.32	1.32	-0.52
Under 5 Bond Index (Clean)	97.08	97.10	-0.026%	-0.04%	-0.68%	-1.63%	-2.92%	2.20	2.21	-0.32
Under 5 Bond Index (Return)	168.87	168.89	-0.015%	0.17%	0.14%	0.07%	68.87%	2.20	2.21	-0.32
Under 10 Bond Index (Clean)	109.42	109.46	-0.037%	0.26%	-0.27%	-1.11%	9.42%	4.03	4.03	0.20
Under 10 Bond Index (Return)	191.29	191.34	-0.028%	0.44%	0.46%	0.15%	91.29%	4.03	4.03	0.20
5 Plus Bond Index (Clean)	131.08	131.23	-0.110%	0.81%	-0.16%	-0.29%	31.08%	10.15	10.05	1.06
5 Plus Bond Index (Return)	234.10	234.34	-0.104%	0.95%	0.44%	0.55%	134.10%	10.15	10.05	1.06
10 Plus Bond Index (Clean)	141.36	141.63	-0.194%	0.98%	-0.61%	-0.14%	41.36%	15.20	14.98	1.46
10 Plus Bond Index (Return)	262.96	263.45	-0.188%	1.09%	-0.04%	1.00%	162.96%	15.20	14.98	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	101.55	3.05	247	104.60	0.00	8,835	8,972	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.72	0.05	4	104.77	0.00	7,090	7,425	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	3.99	247	112.41	0.00	6,022	6,529	6770
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.27	0.80	65	110.07	0.00	10,661	11,649	11734
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.92	3.38	247	116.30	0.00	6,806	7,685	7915
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.99	0.22	99	104.21	0.00	6,828	7,100	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.70	0.00	254	100.70	0.00	5,000	5,035	5035
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.08	1.00	94	120.09	0.00	6,483	7,721	7786
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.88	0.89	96	119.78	0.00	8,031	9,547	9619
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.70	1.49	101	135.20	0.00	11,490	15,363	15534
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.62	0.10	38	103.72	0.00	11,319	11,728	11740
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.58	0.09	38	100.67	0.00	5,875	5,909	5914
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.04	0.25	38	115.29	0.00	9,402	10,815	10839
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.41	0.24	66	99.64	0.00	4,000	3,976	3986
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.19	0.18	38	103.36	0.00	5,292	5,461	5470
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.82	0.68	124	106.50	0.00	8,214	8,692	8748



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Jun-2018	Previous Index Price 21-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	101.55	0.007%	-0.282%	-1.122%	-2.391%	-0.45	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	104.73	-0.011%	-0.341%	-1.227%	-2.365%	-0.41	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.42	-0.006%	-0.348%	-1.469%	-2.837%	-0.48	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	109.27	109.29	-0.022%	-0.204%	-0.924%	-2.105%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.92	112.98	-0.051%	-0.173%	-0.949%	-2.150%	-0.54	2.18	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	104.00	-0.013%	0.310%	0.187%	0.069%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.70	100.75	-0.043%	0.512%	0.754%	0.823%	-0.16	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.08	119.17	-0.072%	0.467%	0.020%	-0.734%	-0.12	4.41	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.88	118.95	-0.056%	0.537%	0.171%	-0.536%	0.09	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.70	133.76	-0.044%	0.553%	-0.143%	-1.199%	0.32	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.62	103.66	-0.038%	0.868%	0.666%	0.665%	0.53	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.58	100.68	-0.105%	1.030%	0.669%		0.84	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.04	115.15	-0.094%	1.090%	-0.260%	-0.465%	1.05	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.41	99.50	-0.091%	1.273%			1.34	13.59	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.19	103.43	-0.235%	1.197%	-0.723%	-0.520%	1.51	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.82	106.18	-0.339%	0.585%	-1.644%	0.146%	1.73	20.97	20.61

Return Price Performance			Index Price 22-Jun-2018	Previous Index Price 21-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	104.60	104.58	0.018%	-0.015%	-0.099%	-0.315%	-0.45	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.77	0.001%	-4.112%	-4.273%	-4.404%	-0.41	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.41	112.40	0.008%	-0.021%	-0.216%	-0.298%	-0.48	1.26	1.27
IE0034074488	3407448	4.5 Treas Bnd 2020	110.07	110.08	-0.011%	0.044%	-3.904%	-4.089%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.30	116.35	-0.038%	0.091%	0.071%	-0.071%	-0.54	2.18	2.20
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.21	104.22	-0.012%	0.354%	0.365%	-0.330%	-0.27	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.70	100.75	-0.043%	0.512%	0.754%	0.823%	-0.16	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.09	120.16	-0.062%	0.661%	0.782%	-2.367%	-0.12	4.41	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.78	119.83	-0.048%	0.706%	0.838%	-1.973%	0.09	5.30	5.30
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.20	135.24	-0.033%	0.790%	0.794%	-3.175%	0.32	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.72	103.76	-0.035%	0.926%	-0.078%	0.158%	0.53	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.67	100.78	-0.102%	1.084%	0.569%		0.84	9.49	9.42
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.29	115.39	-0.088%	1.216%	-1.823%	-1.526%	1.05	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.64	99.73	-0.088%	1.351%			1.34	13.59	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.36	103.60	-0.230%	1.297%	-1.949%	-1.358%	1.51	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.50	106.86	-0.332%	0.695%	-1.210%	-0.826%	1.73	20.97	20.61