

Euronext Dublin - Daily Bond Index Report

Monday 25 June, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 25-Jun-2018	Previous Close Value 22-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.65	114.75	-0.086%	0.33%	-0.49%	-1.01%	14.65%	6.43	6.38	0.85
All Bond Index (Return)	204.66	204.79	-0.062%	0.52%	0.24%	0.26%	104.66%	6.43	6.38	0.85
Under 3 Bond Index (Clean)	83.36	83.37	-0.017%	-0.28%	-1.12%	-2.35%	-16.64%	1.31	1.32	-0.52
Under 3 Bond Index (Return)	142.78	142.75	0.020%	0.03%	-0.06%	-0.22%	42.78%	1.31	1.32	-0.52
Under 5 Bond Index (Clean)	97.06	97.08	-0.022%	-0.06%	-0.70%	-1.65%	-2.94%	2.20	2.21	-0.31
Under 5 Bond Index (Return)	168.88	168.87	0.008%	0.17%	0.15%	0.08%	68.88%	2.20	2.21	-0.31
Under 10 Bond Index (Clean)	109.36	109.42	-0.050%	0.21%	-0.32%	-1.16%	9.36%	4.03	4.02	0.21
Under 10 Bond Index (Return)	191.24	191.29	-0.025%	0.42%	0.44%	0.13%	91.24%	4.03	4.02	0.21
5 Plus Bond Index (Clean)	130.90	131.08	-0.143%	0.67%	-0.31%	-0.43%	30.90%	10.14	10.04	1.07
5 Plus Bond Index (Return)	233.81	234.10	-0.123%	0.82%	0.31%	0.43%	133.81%	10.14	10.04	1.07
10 Plus Bond Index (Clean)	141.05	141.36	-0.215%	0.77%	-0.83%	-0.36%	41.05%	15.19	14.97	1.47
10 Plus Bond Index (Return)	262.43	262.96	-0.199%	0.89%	-0.24%	0.80%	162.43%	15.19	14.97	1.47

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	101.53	3.08	250	104.61	0.00	8,835	8,970	9243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.72	0.08	7	104.81	0.00	7,090	7,425	7431
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.42	4.04	250	112.46	0.00	6,022	6,529	6773
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.25	0.84	68	110.08	0.00	10,661	11,647	11736
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.87	3.43	250	116.30	0.00	6,806	7,682	7915
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.98	0.22	102	104.20	0.00	6,828	7,099	7115
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.65	0.00	257	100.65	0.00	5,000	5,032	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.04	1.04	97	120.08	0.00	6,483	7,718	7785
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.80	0.92	99	119.73	0.00	8,031	9,541	9615
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.58	1.54	104	135.11	0.00	11,490	15,348	15525
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.51	0.11	41	103.62	0.00	11,319	11,716	11729
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.46	0.10	41	100.57	0.00	5,875	5,902	5908
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.86	0.27	41	115.13	0.00	9,402	10,799	10824
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.25	69	99.44	0.00	4,000	3,968	3977
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.91	0.19	41	103.10	0.00	5,292	5,446	5456
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.55	0.70	127	106.25	0.00	8,214	8,670	8727

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jun-2018	Previous Index Price 22-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	101.53	101.55	-0.023%	-0.304%	-1.144%	-2.413%	-0.42	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	104.72	0.001%	-0.340%	-1.226%	-2.364%	-0.42	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.42	108.42	0.000%	-0.348%	-1.469%	-2.837%	-0.49	1.26	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.25	109.27	-0.018%	-0.222%	-0.942%	-2.123%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.87	112.92	-0.040%	-0.213%	-0.989%	-2.189%	-0.52	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	103.99	-0.012%	0.298%	0.175%	0.058%	-0.26	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.65	100.70	-0.053%	0.459%	0.701%	0.770%	-0.15	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.04	119.08	-0.034%	0.433%	-0.014%	-0.769%	-0.11	4.40	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.80	118.88	-0.065%	0.472%	0.106%	-0.601%	0.10	5.30	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.58	133.70	-0.095%	0.457%	-0.238%	-1.292%	0.33	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.51	103.62	-0.104%	0.763%	0.562%	0.561%	0.54	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.46	100.58	-0.113%	0.915%	0.554%		0.85	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.86	115.04	-0.153%	0.935%	-0.413%	-0.617%	1.06	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	99.41	-0.219%	1.051%			1.36	13.59	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	103.19	-0.266%	0.929%	-0.986%	-0.784%	1.52	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.55	105.82	-0.258%	0.325%	-1.898%	-0.113%	1.74	20.96	20.60

Return Price Performance			Index Price 25-Jun-2018	Previous Index Price 22-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	104.60	0.013%	-0.002%	-0.086%	-0.302%	-0.42	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.81	104.77	0.035%	-4.078%	-4.240%	-4.371%	-0.42	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.46	112.41	0.044%	0.022%	-0.172%	-0.255%	-0.49	1.26	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	110.08	110.07	0.015%	0.059%	-3.889%	-4.075%	-0.57	1.77	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.30	116.30	-0.003%	0.088%	0.068%	-0.075%	-0.52	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.20	104.21	-0.004%	0.351%	0.361%	-0.334%	-0.26	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.65	100.70	-0.053%	0.459%	0.701%	0.770%	-0.15	4.31	4.32
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.08	120.09	-0.007%	0.654%	0.775%	-2.374%	-0.11	4.40	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	119.78	-0.041%	0.665%	0.796%	-2.013%	0.10	5.30	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.11	135.20	-0.061%	0.729%	0.733%	-3.234%	0.33	5.88	5.86
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.62	103.72	-0.096%	0.829%	-0.174%	0.062%	0.54	7.62	7.58
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.57	100.67	-0.106%	0.977%	0.463%		0.85	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.13	115.29	-0.136%	1.078%	-1.957%	-1.660%	1.06	10.57	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.44	99.64	-0.208%	1.140%			1.36	13.59	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.10	103.36	-0.252%	1.042%	-2.196%	-1.606%	1.52	16.32	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.25	106.50	-0.240%	0.453%	-1.447%	-1.064%	1.74	20.96	20.60