

Euronext Dublin - Daily Bond Index Report

Tuesday 26 June, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 26-Jun-2018	Previous Close Value 25-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.57	114.65	-0.073%	0.26%	-0.56%	-1.08%	14.57%	6.42	6.37	0.86
All Bond Index (Return)	204.53	204.66	-0.064%	0.45%	0.17%	0.19%	104.53%	6.42	6.37	0.86
Under 3 Bond Index (Clean)	83.34	83.36	-0.014%	-0.29%	-1.14%	-2.36%	-16.66%	1.31	1.32	-0.52
Under 3 Bond Index (Return)	142.78	142.78	-0.003%	0.02%	-0.06%	-0.23%	42.78%	1.31	1.32	-0.52
Under 5 Bond Index (Clean)	97.04	97.06	-0.016%	-0.08%	-0.72%	-1.66%	-2.96%	2.20	2.20	-0.31
Under 5 Bond Index (Return)	168.87	168.88	-0.007%	0.17%	0.14%	0.07%	68.87%	2.20	2.20	-0.31
Under 10 Bond Index (Clean)	109.31	109.36	-0.047%	0.16%	-0.37%	-1.21%	9.31%	4.03	4.02	0.22
Under 10 Bond Index (Return)	191.17	191.24	-0.038%	0.38%	0.40%	0.09%	91.17%	4.03	4.02	0.22
5 Plus Bond Index (Clean)	130.74	130.90	-0.122%	0.55%	-0.43%	-0.56%	30.74%	10.14	10.03	1.08
5 Plus Bond Index (Return)	233.54	233.81	-0.115%	0.71%	0.20%	0.31%	133.54%	10.14	10.03	1.08
10 Plus Bond Index (Clean)	140.82	141.05	-0.169%	0.60%	-0.99%	-0.53%	40.82%	15.18	14.96	1.48
10 Plus Bond Index (Return)	262.00	262.43	-0.164%	0.73%	-0.41%	0.63%	162.00%	15.18	14.96	1.48

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	101.51	3.10	251	104.61	0.00	8,835	8,969	9242
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.68	0.10	8	104.78	0.00	7,090	7,422	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.37	4.06	251	112.42	0.00	6,022	6,526	6771
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.24	0.85	69	110.09	0.00	10,661	11,647	11737
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.89	3.44	251	116.33	0.00	6,806	7,683	7917
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.96	0.23	103	104.19	0.00	6,828	7,098	7114
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.64	0.00	258	100.64	0.00	5,000	5,032	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.01	1.05	98	120.05	0.00	6,483	7,716	7784
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.72	0.93	100	119.65	0.00	8,031	9,534	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.48	1.55	105	135.03	0.00	11,490	15,337	15516
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.41	0.12	42	103.53	0.00	11,319	11,705	11718
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.31	0.10	42	100.41	0.00	5,875	5,893	5899
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.74	0.28	42	115.01	0.00	9,402	10,787	10813
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.01	0.25	70	99.26	0.00	4,000	3,960	3970
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.72	0.20	42	102.91	0.00	5,292	5,436	5446
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.31	0.70	128	106.01	0.00	8,214	8,650	8708

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Bond Index Constituent

Clean Price Performance			Index Price 26-Jun-2018	Previous Index Price 25-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	101.51	101.53	-0.016%	-0.320%	-1.160%	-2.429%	-0.41	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.68	104.72	-0.035%	-0.375%	-1.261%	-2.399%	-0.40	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.37	108.42	-0.046%	-0.394%	-1.514%	-2.881%	-0.47	1.25	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.24	109.25	-0.001%	-0.223%	-0.943%	-2.124%	-0.58	1.76	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.89	112.87	0.012%	-0.201%	-0.976%	-2.177%	-0.54	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.96	103.98	-0.017%	0.281%	0.158%	0.040%	-0.26	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.64	100.65	-0.009%	0.450%	0.692%	0.761%	-0.15	4.31	4.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.01	119.04	-0.030%	0.402%	-0.045%	-0.799%	-0.11	4.40	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.72	118.80	-0.072%	0.400%	0.035%	-0.672%	0.12	5.30	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.48	133.58	-0.071%	0.386%	-0.309%	-1.363%	0.34	5.87	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.41	103.51	-0.096%	0.667%	0.465%	0.464%	0.56	7.61	7.57
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.31	100.46	-0.156%	0.757%	0.397%		0.87	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.74	114.86	-0.109%	0.825%	-0.521%	-0.725%	1.07	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.01	99.19	-0.180%	0.869%			1.37	13.58	13.40
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.72	102.91	-0.189%	0.738%	-1.174%	-0.972%	1.53	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.31	105.55	-0.228%	0.096%	-2.122%	-0.341%	1.75	20.94	20.58

Return Price Performance			Index Price 26-Jun-2018	Previous Index Price 25-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	-0.004%	-0.006%	-0.090%	-0.306%	-0.41	0.31	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.81	-0.024%	-4.101%	-4.262%	-4.393%	-0.40	0.97	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.42	112.46	-0.030%	-0.008%	-0.202%	-0.285%	-0.47	1.25	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	110.09	110.08	0.010%	0.069%	-3.879%	-4.065%	-0.58	1.76	1.78
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.33	116.30	0.023%	0.111%	0.091%	-0.052%	-0.54	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.19	104.20	-0.015%	0.335%	0.346%	-0.349%	-0.26	3.67	3.68
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.64	100.65	-0.009%	0.450%	0.692%	0.761%	-0.15	4.31	4.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.05	120.08	-0.021%	0.633%	0.754%	-2.394%	-0.11	4.40	4.41
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	119.73	-0.063%	0.602%	0.733%	-2.075%	0.12	5.30	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.03	135.11	-0.060%	0.669%	0.672%	-3.292%	0.34	5.87	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.62	-0.093%	0.736%	-0.267%	-0.031%	0.56	7.61	7.57
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.41	100.57	-0.154%	0.821%	0.308%		0.87	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.01	115.13	-0.102%	0.975%	-2.057%	-1.760%	1.07	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	99.44	-0.177%	0.961%			1.37	13.58	13.40

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.91	103.10	-0.184%	0.856%	-2.376%	-1.787%	1.53	16.32	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.01	106.25	-0.222%	0.230%	-1.666%	-1.284%	1.75	20.94	20.58