

Euronext Dublin - Daily Bond Index Report

Wednesday 27 June, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 27-Jun-2018	Previous Close Value 26-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.76	114.57	0.171%	0.43%	-0.39%	-0.91%	14.76%	6.44	6.39	0.84
All Bond Index (Return)	204.89	204.53	0.177%	0.63%	0.35%	0.37%	104.89%	6.44	6.39	0.84
Under 3 Bond Index (Clean)	83.33	83.34	-0.017%	-0.31%	-1.15%	-2.38%	-16.67%	1.31	1.32	-0.51
Under 3 Bond Index (Return)	142.77	142.78	-0.004%	0.02%	-0.07%	-0.23%	42.77%	1.31	1.32	-0.51
Under 5 Bond Index (Clean)	97.03	97.04	-0.015%	-0.10%	-0.73%	-1.68%	-2.97%	2.20	2.20	-0.31
Under 5 Bond Index (Return)	168.86	168.87	-0.005%	0.16%	0.14%	0.06%	68.86%	2.20	2.20	-0.31
Under 10 Bond Index (Clean)	109.35	109.31	0.035%	0.20%	-0.33%	-1.17%	9.35%	4.02	4.02	0.21
Under 10 Bond Index (Return)	191.25	191.17	0.043%	0.42%	0.44%	0.13%	91.25%	4.02	4.02	0.21
5 Plus Bond Index (Clean)	131.17	130.74	0.334%	0.88%	-0.10%	-0.22%	31.17%	10.16	10.05	1.05
5 Plus Bond Index (Return)	234.33	233.54	0.339%	1.05%	0.54%	0.65%	134.33%	10.16	10.05	1.05
10 Plus Bond Index (Clean)	141.76	140.82	0.668%	1.27%	-0.33%	0.14%	41.76%	15.21	14.99	1.44
10 Plus Bond Index (Return)	263.76	262.00	0.670%	1.40%	0.26%	1.31%	163.76%	15.21	14.99	1.44

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	3.11	252	104.62	0.00	8,835	8,969	9243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.68	0.11	9	104.79	0.00	7,090	7,422	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.36	4.07	252	112.43	0.00	6,022	6,526	6771
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.21	0.86	70	110.08	0.00	10,661	11,643	11735
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.84	3.45	252	116.29	0.00	6,806	7,680	7915
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.95	0.23	104	104.17	0.00	6,828	7,097	7113
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.64	0.00	259	100.64	0.00	5,000	5,032	5032
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.99	1.06	99	120.04	0.00	6,483	7,714	7783
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.74	0.94	101	119.68	0.00	8,031	9,536	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.58	1.57	106	135.14	0.00	11,490	15,348	15528
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.59	0.12	43	103.71	0.00	11,319	11,725	11739
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.53	0.11	43	100.63	0.00	5,875	5,906	5912
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.12	0.28	43	115.40	0.00	9,402	10,823	10849
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.55	0.25	71	99.80	0.00	4,000	3,982	3992
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.45	0.20	43	103.65	0.00	5,292	5,475	5485
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.48	0.71	129	107.19	0.00	8,214	8,746	8805

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Bond Index Constituent

Clean Price Performance			Index Price 27-Jun-2018	Previous Index Price 26-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	101.51	-0.002%	-0.322%	-1.162%	-2.431%	-0.45	0.30	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.68	104.68	-0.003%	-0.378%	-1.264%	-2.402%	-0.41	0.97	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.36	108.37	-0.006%	-0.401%	-1.520%	-2.888%	-0.47	1.25	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	109.21	109.24	-0.028%	-0.251%	-0.971%	-2.152%	-0.57	1.76	1.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.84	112.89	-0.041%	-0.241%	-1.017%	-2.217%	-0.52	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.95	103.96	-0.013%	0.267%	0.145%	0.027%	-0.26	3.66	3.67
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.64	100.64	0.001%	0.451%	0.693%	0.762%	-0.15	4.30	4.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.99	119.01	-0.018%	0.384%	-0.063%	-0.817%	-0.11	4.40	4.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	118.72	0.015%	0.415%	0.050%	-0.657%	0.11	5.29	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.58	133.48	0.071%	0.457%	-0.238%	-1.292%	0.33	5.87	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.59	103.41	0.174%	0.842%	0.640%	0.639%	0.53	7.61	7.57
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.53	100.31	0.220%	0.979%	0.619%		0.84	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.12	114.74	0.329%	1.156%	-0.194%	-0.399%	1.04	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.55	99.01	0.545%	1.419%			1.33	13.59	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.45	102.72	0.716%	1.458%	-0.467%	-0.263%	1.49	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.48	105.31	1.116%	1.213%	-1.030%	0.771%	1.70	20.98	20.63

Return Price Performance			Index Price 27-Jun-2018	Previous Index Price 26-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	104.62	104.61	0.011%	0.005%	-0.079%	-0.295%	-0.45	0.30	0.31
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.79	104.78	0.009%	-4.093%	-4.254%	-4.385%	-0.41	0.97	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	112.42	0.008%	0.000%	-0.194%	-0.277%	-0.47	1.25	1.26
IE0034074488	3407448	4.5 Treas Bnd 2020	110.08	110.09	-0.016%	0.053%	-3.895%	-4.081%	-0.57	1.76	1.77
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.29	116.33	-0.028%	0.083%	0.064%	-0.079%	-0.52	2.18	2.19
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.17	104.19	-0.012%	0.324%	0.334%	-0.361%	-0.26	3.66	3.67
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.64	100.64	0.001%	0.451%	0.693%	0.762%	-0.15	4.30	4.31
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.04	120.05	-0.010%	0.623%	0.744%	-2.404%	-0.11	4.40	4.40
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.68	119.65	0.023%	0.625%	0.756%	-2.053%	0.11	5.29	5.29
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.14	135.03	0.081%	0.751%	0.754%	-3.213%	0.33	5.87	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.71	103.53	0.177%	0.914%	-0.091%	0.146%	0.53	7.61	7.57
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.63	100.41	0.223%	1.046%	0.531%		0.84	9.49	9.41
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.40	115.01	0.334%	1.312%	-1.730%	-1.432%	1.04	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.80	99.26	0.548%	1.515%			1.33	13.59	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	102.91	0.718%	1.580%	-1.675%	-1.082%	1.49	16.33	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.19	106.01	1.114%	1.346%	-0.570%	-0.184%	1.70	20.98	20.63