

Euronext Dublin - Daily Bond Index Report

Thursday 28 June, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 28-Jun-2018	Previous Close Value 27-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.84	114.76	0.065%	0.49%	-0.32%	-0.84%	14.84%	6.44	6.39	0.83
All Bond Index (Return)	205.04	204.89	0.072%	0.70%	0.42%	0.44%	105.04%	6.44	6.39	0.83
Under 3 Bond Index (Clean)	83.30	83.33	-0.042%	-0.35%	-1.20%	-2.42%	-16.71%	1.30	1.31	-0.51
Under 3 Bond Index (Return)	142.73	142.77	-0.029%	-0.01%	-0.10%	-0.26%	42.73%	1.30	1.31	-0.51
Under 5 Bond Index (Clean)	96.99	97.03	-0.043%	-0.14%	-0.77%	-1.72%	-3.02%	2.19	2.19	-0.30
Under 5 Bond Index (Return)	168.81	168.86	-0.033%	0.13%	0.11%	0.03%	68.81%	2.19	2.19	-0.30
Under 10 Bond Index (Clean)	109.34	109.35	-0.005%	0.19%	-0.34%	-1.18%	9.34%	4.02	4.01	0.20
Under 10 Bond Index (Return)	191.26	191.25	0.003%	0.42%	0.45%	0.13%	91.26%	4.02	4.01	0.20
5 Plus Bond Index (Clean)	131.38	131.17	0.159%	1.04%	0.06%	-0.06%	31.38%	10.16	10.06	1.04
5 Plus Bond Index (Return)	234.72	234.33	0.164%	1.21%	0.70%	0.82%	134.72%	10.16	10.06	1.04
10 Plus Bond Index (Clean)	142.21	141.76	0.322%	1.59%	-0.01%	0.46%	42.21%	15.22	15.00	1.42
10 Plus Bond Index (Return)	264.62	263.76	0.325%	1.73%	0.59%	1.64%	164.62%	15.22	15.00	1.42

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	101.46	3.12	253	104.58	0.00	8,835	8,964	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.63	0.12	10	104.75	0.00	7,090	7,418	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.29	4.09	253	112.38	0.00	6,022	6,521	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.20	0.88	71	110.07	0.00	10,661	11,642	11735
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.79	3.47	253	116.26	0.00	6,806	7,676	7912
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.90	0.23	105	104.13	0.00	6,828	7,094	7110
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.62	0.00	260	100.62	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.91	1.07	100	119.98	0.00	6,483	7,710	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.72	0.95	102	119.67	0.00	8,031	9,535	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.62	1.58	107	135.20	0.00	11,490	15,353	15535
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.69	0.12	44	103.81	0.00	11,319	11,736	11750
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.63	0.11	44	100.74	0.00	5,875	5,912	5918
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.31	0.29	44	115.60	0.00	9,402	10,841	10868
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.81	0.26	72	100.07	0.00	4,000	3,992	4003
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.83	0.21	44	104.04	0.00	5,292	5,495	5506
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.03	0.71	130	107.74	0.00	8,214	8,791	8850

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Bond Index Constituent

Clean Price Performance			Index Price 28-Jun-2018	Previous Index Price 27-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	101.46	101.51	-0.048%	-0.370%	-1.209%	-2.478%	-0.43	0.30	0.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.63	104.68	-0.051%	-0.428%	-1.314%	-2.451%	-0.39	0.96	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.29	108.36	-0.067%	-0.468%	-1.587%	-2.953%	-0.46	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	109.20	109.21	-0.016%	-0.267%	-0.987%	-2.167%	-0.58	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.79	112.84	-0.046%	-0.287%	-1.062%	-2.262%	-0.52	2.17	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	103.95	-0.044%	0.223%	0.100%	-0.017%	-0.25	3.66	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.64	-0.018%	0.433%	0.675%	0.744%	-0.14	4.30	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.91	118.99	-0.062%	0.321%	-0.125%	-0.879%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.72	118.74	-0.011%	0.404%	0.039%	-0.668%	0.11	5.29	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.62	133.58	0.032%	0.490%	-0.206%	-1.261%	0.32	5.86	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.69	103.59	0.091%	0.934%	0.732%	0.731%	0.52	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.63	100.53	0.100%	1.081%	0.720%		0.83	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	115.12	0.168%	1.326%	-0.027%	-0.232%	1.02	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.81	99.55	0.261%	1.684%			1.31	13.58	13.40
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.83	103.45	0.369%	1.833%	-0.099%	0.105%	1.47	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.03	106.48	0.510%	1.729%	-0.525%	1.285%	1.67	20.99	20.64

Return Price Performance			Index Price 28-Jun-2018	Previous Index Price 27-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	104.62	-0.035%	-0.031%	-0.115%	-0.331%	-0.43	0.30	0.30
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.79	-0.038%	-4.130%	-4.291%	-4.422%	-0.39	0.96	0.97
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.38	112.43	-0.050%	-0.050%	-0.244%	-0.326%	-0.46	1.24	1.25
IE0034074488	3407448	4.5 Treas Bnd 2020	110.07	110.08	-0.005%	0.048%	-3.899%	-4.085%	-0.58	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.29	-0.033%	0.051%	0.031%	-0.112%	-0.52	2.17	2.18
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.13	104.17	-0.042%	0.281%	0.292%	-0.403%	-0.25	3.66	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.64	-0.018%	0.433%	0.675%	0.744%	-0.14	4.30	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.98	120.04	-0.052%	0.570%	0.691%	-2.455%	-0.10	4.39	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.67	119.68	-0.003%	0.621%	0.753%	-2.056%	0.11	5.29	5.28
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.20	135.14	0.043%	0.794%	0.798%	-3.171%	0.32	5.86	5.85
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.81	103.71	0.094%	1.008%	0.003%	0.239%	0.52	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.74	100.63	0.102%	1.150%	0.634%		0.83	9.48	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.60	115.40	0.172%	1.486%	-1.561%	-1.262%	1.02	10.56	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.07	99.80	0.264%	1.782%			1.31	13.58	13.40

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.04	103.65	0.372%	1.958%	-1.309%	-0.714%	1.47	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.74	107.19	0.511%	1.864%	-0.062%	0.326%	1.67	20.99	20.64