

Euronext Dublin - Daily Bond Index Report

Tuesday 29 May, 2018



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Bond Indices Performance

Index	Close Value 29-May-2018	Previous Close Value 28-May-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.08	114.21	-0.120%	-0.41%	-0.99%	-1.50%	14.08%	6.45	6.39	0.95
All Bond Index (Return)	203.22	203.45	-0.111%	-0.19%	-0.47%	-0.45%	103.22%	6.45	6.39	0.95
Under 3 Bond Index (Clean)	83.62	83.66	-0.044%	-0.34%	-0.81%	-2.04%	-16.38%	1.38	1.39	-0.48
Under 3 Bond Index (Return)	142.76	142.81	-0.032%	0.01%	-0.07%	-0.24%	42.76%	1.38	1.39	-0.48
Under 5 Bond Index (Clean)	97.16	97.19	-0.040%	-0.16%	-0.60%	-1.55%	-2.85%	2.26	2.26	-0.23
Under 5 Bond Index (Return)	168.61	168.66	-0.030%	0.12%	-0.01%	-0.08%	68.61%	2.26	2.26	-0.23
Under 10 Bond Index (Clean)	109.10	109.17	-0.060%	-0.11%	-0.56%	-1.39%	9.10%	4.07	4.06	0.32
Under 10 Bond Index (Return)	190.37	190.46	-0.050%	0.14%	-0.02%	-0.33%	90.37%	4.07	4.06	0.32
5 Plus Bond Index (Clean)	129.56	129.81	-0.190%	-0.64%	-1.32%	-1.45%	29.56%	10.19	10.07	1.18
5 Plus Bond Index (Return)	231.05	231.47	-0.184%	-0.46%	-0.87%	-0.76%	131.05%	10.19	10.07	1.18
10 Plus Bond Index (Clean)	138.99	139.47	-0.343%	-1.36%	-2.28%	-1.82%	38.99%	15.24	15.01	1.57
10 Plus Bond Index (Return)	258.25	259.12	-0.337%	-1.21%	-1.83%	-0.81%	158.25%	15.24	15.01	1.57

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	101.89	2.75	223	104.64	0.00	8,835	9,002	9245
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.14	4.16	345	109.30	0.00	7,126	7,492	7788
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.83	3.61	223	112.43	0.00	6,048	6,582	6800
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.49	0.51	41	110.00	0.00	10,661	11,673	11727
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.19	3.06	223	116.25	0.00	6,898	7,808	8018
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.16	75	103.82	0.00	6,828	7,077	7088
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.19	0.00	230	100.19	0.00	5,000	5,009	5009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.64	0.75	70	119.39	0.00	6,383	7,573	7621
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.22	0.67	72	118.89	0.00	8,031	9,494	9548
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.97	1.14	77	134.11	0.00	11,490	15,278	15409
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.46	0.04	14	102.50	0.00	11,319	11,597	11601
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.25	0.04	14	99.29	0.00	5,875	5,831	5833
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.26	0.09	14	113.36	0.00	9,387	10,631	10640
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.45	0.15	42	97.60	0.00	4,000	3,898	3904
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.46	0.07	14	101.52	0.00	5,292	5,369	5372
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.02	0.55	100	104.57	0.00	8,204	8,534	8578

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Bond Index Constituent

Clean Price Performance			Index Price 29-May-2018	Previous Index Price 28-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.89	101.89	0.001%	-0.400%	-0.795%	-2.069%	-0.41	0.38	0.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.14	105.19	-0.047%	-0.400%	-0.834%	-1.977%	-0.47	1.01	1.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.83	108.88	-0.051%	-0.534%	-1.097%	-2.470%	-0.44	1.33	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	109.49	109.59	-0.089%	-0.277%	-0.716%	-1.900%	-0.51	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.19	113.21	-0.020%	-0.150%	-0.710%	-1.913%	-0.49	2.25	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.72	-0.067%	0.200%	-0.137%	-0.254%	-0.16	3.74	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.16	0.029%	0.459%	0.239%	0.307%	-0.04	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.64	118.68	-0.038%	0.122%	-0.355%	-1.107%	0.02	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.22	118.29	-0.060%	0.107%	-0.388%	-1.091%	0.23	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.97	132.95	0.011%	-0.194%	-0.692%	-1.741%	0.45	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.46	102.63	-0.170%	-0.077%	-0.460%	-0.461%	0.68	7.69	7.64
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.25	99.48	-0.230%	-0.060%	-0.658%		0.98	9.56	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.74	-0.415%	-0.906%	-1.800%	-2.001%	1.20	10.63	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.45	98.02	-0.583%	-1.649%			1.49	13.65	13.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.46	101.49	-0.029%	-1.292%	-2.387%	-2.188%	1.61	16.37	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.02	104.37	-0.339%	-2.156%	-3.322%	-1.562%	1.81	20.98	20.61

Return Price Performance			Index Price 29-May-2018	Previous Index Price 28-May-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.64	104.62	0.012%	-0.050%	-0.062%	-0.278%	-0.41	0.38	0.38
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.30	109.33	-0.034%	-0.066%	-0.136%	-0.273%	-0.47	1.01	1.01
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	112.47	-0.035%	-0.102%	-0.196%	-0.279%	-0.44	1.33	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	110.00	110.09	-0.078%	0.048%	-3.962%	-4.148%	-0.51	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.26	-0.008%	0.196%	0.023%	-0.119%	-0.49	2.25	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.89	-0.064%	0.261%	-0.009%	-0.701%	-0.16	3.74	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.16	0.029%	0.459%	0.239%	0.307%	-0.04	4.38	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.39	119.42	-0.028%	0.382%	0.192%	-2.938%	0.02	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.89	118.95	-0.051%	0.334%	0.092%	-2.698%	0.23	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.11	134.08	0.022%	0.128%	-0.018%	-3.955%	0.45	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.50	102.67	-0.168%	-0.966%	-1.259%	-1.026%	0.68	7.69	7.64
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.29	99.51	-0.227%	-0.297%	-0.813%		0.98	9.56	9.47
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.36	113.82	-0.409%	-2.783%	-3.470%	-3.177%	1.20	10.63	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.60	98.16	-0.578%	-1.543%			1.49	13.65	13.45

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.52	101.55	-0.025%	-2.771%	-3.697%	-3.116%	1.61	16.37	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	104.91	-0.332%	-1.999%	-3.005%	-2.629%	1.81	20.98	20.61