

Euronext Dublin - Daily Bond Index Report

Thursday 31 May, 2018



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Bond Indices Performance

Index	Close Value 31-May-2018	Previous Close Value 30-May-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.27	113.98	0.256%	-0.24%	-0.81%	-1.33%	14.27%	6.46	6.40	0.92
All Bond Index (Return)	203.61	203.08	0.261%	0.00%	-0.28%	-0.26%	103.61%	6.46	6.40	0.92
Under 3 Bond Index (Clean)	83.59	83.61	-0.022%	-0.38%	-0.85%	-2.08%	-16.41%	1.37	1.38	-0.49
Under 3 Bond Index (Return)	142.74	142.76	-0.009%	0.00%	-0.09%	-0.25%	42.74%	1.37	1.38	-0.49
Under 5 Bond Index (Clean)	97.12	97.12	0.004%	-0.20%	-0.63%	-1.58%	-2.88%	2.24	2.25	-0.24
Under 5 Bond Index (Return)	168.59	168.57	0.013%	0.10%	-0.02%	-0.10%	68.59%	2.24	2.25	-0.24
Under 10 Bond Index (Clean)	109.13	109.05	0.080%	-0.08%	-0.53%	-1.37%	9.13%	4.07	4.05	0.30
Under 10 Bond Index (Return)	190.45	190.28	0.087%	0.18%	0.02%	-0.29%	90.45%	4.07	4.05	0.30
5 Plus Bond Index (Clean)	130.03	129.41	0.478%	-0.28%	-0.97%	-1.10%	30.03%	10.20	10.09	1.15
5 Plus Bond Index (Return)	231.90	230.79	0.483%	-0.09%	-0.51%	-0.39%	131.90%	10.20	10.09	1.15
10 Plus Bond Index (Clean)	139.98	138.73	0.906%	-0.65%	-1.58%	-1.12%	39.98%	15.26	15.03	1.53
10 Plus Bond Index (Return)	260.12	257.77	0.909%	-0.49%	-1.12%	-0.09%	160.12%	15.26	15.03	1.53

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	101.84	2.77	225	104.61	0.00	8,835	8,998	9243
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.08	4.18	347	109.26	0.00	7,126	7,488	7786
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.80	3.64	225	112.43	0.00	6,048	6,580	6800
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.49	0.53	43	110.02	0.00	10,661	11,673	11729
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.11	3.08	225	116.20	0.00	6,823	7,802	8015
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.67	0.17	77	103.84	0.00	6,828	7,078	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.19	0.00	232	100.19	0.00	5,000	5,009	5009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.53	0.77	72	119.30	0.00	6,483	7,566	7615
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.25	0.69	74	118.94	0.00	8,031	9,496	9552
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.97	1.17	79	134.14	0.00	11,490	15,278	15413
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.73	0.04	16	102.77	0.00	11,319	11,627	11632
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.55	0.04	16	99.59	0.00	5,875	5,849	5851
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.80	0.11	16	113.90	0.00	9,387	10,682	10692
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.16	0.16	44	98.32	0.00	4,000	3,926	3933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.97	0.08	16	102.04	0.00	5,292	5,396	5400
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.21	0.56	102	105.77	0.00	8,204	8,631	8677

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Bond Index Constituent

Clean Price Performance			Index Price 31-May-2018	Previous Index Price 30-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	101.84	101.90	-0.059%	-0.447%	-0.842%	-2.116%	-0.42	0.37	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.08	105.13	-0.048%	-0.456%	-0.889%	-2.032%	-0.47	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.80	108.83	-0.036%	-0.561%	-1.124%	-2.497%	-0.47	1.32	1.33
IE0034074488	3407448	4.5 Treas Bnd 2020	109.49	109.48	0.005%	-0.282%	-0.722%	-1.906%	-0.53	1.83	1.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.11	113.09	0.021%	-0.218%	-0.777%	-1.980%	-0.48	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.63	0.039%	0.215%	-0.122%	-0.240%	-0.17	3.73	3.74
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.08	0.108%	0.461%	0.241%	0.309%	-0.04	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.53	118.48	0.045%	0.031%	-0.445%	-1.196%	0.03	4.47	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.25	118.17	0.064%	0.130%	-0.364%	-1.068%	0.22	5.36	5.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.97	132.80	0.127%	-0.194%	-0.692%	-1.742%	0.45	5.94	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.73	102.47	0.251%	0.184%	-0.200%	-0.201%	0.65	7.68	7.63
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.55	99.11	0.444%	0.242%	-0.357%		0.95	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.80	113.17	0.555%	-0.437%	-1.335%	-1.538%	1.16	10.62	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.16	97.33	0.850%	-0.931%			1.44	13.64	13.45
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	100.99	0.969%	-0.797%	-1.897%	-1.697%	1.58	16.37	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.21	103.83	1.329%	-1.037%	-2.216%	-0.436%	1.75	21.01	20.64

Return Price Performance			Index Price 31-May-2018	Previous Index Price 30-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	104.61	104.66	-0.046%	-0.072%	-0.084%	-0.300%	-0.42	0.37	0.37
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.26	109.30	-0.035%	-0.098%	-0.168%	-0.305%	-0.47	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	112.46	-0.020%	-0.100%	-0.194%	-0.277%	-0.47	1.32	1.33
IE0034074488	3407448	4.5 Treas Bnd 2020	110.02	110.00	0.015%	0.065%	-3.945%	-4.131%	-0.53	1.83	1.84
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.16	0.033%	0.153%	-0.020%	-0.162%	-0.48	2.24	2.25
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.80	0.040%	0.280%	0.011%	-0.682%	-0.17	3.73	3.74
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.08	0.108%	0.461%	0.241%	0.309%	-0.04	4.37	4.37
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.30	119.24	0.053%	0.309%	0.120%	-3.008%	0.03	4.47	4.46
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.94	118.85	0.072%	0.373%	0.130%	-2.661%	0.22	5.36	5.35
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.14	133.95	0.137%	0.149%	0.004%	-3.934%	0.45	5.94	5.91
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	102.51	0.254%	-0.701%	-0.995%	-0.761%	0.65	7.68	7.63
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.59	99.15	0.446%	0.008%	-0.509%		0.95	9.55	9.46
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.90	113.27	0.560%	-2.312%	-3.003%	-2.709%	1.16	10.62	10.50
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.32	97.48	0.852%	-0.818%			1.44	13.64	13.45

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.04	101.06	0.974%	-2.274%	-3.204%	-2.621%	1.58	16.37	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.77	104.38	1.328%	-0.873%	-1.891%	-1.510%	1.75	21.01	20.64