

# Euronext Dublin - Daily Bond Index Report

Thursday 7 June, 2018



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## Bond Indices Performance

| Index                        | Close Value<br>07-Jun-2018 | Previous Close<br>Value<br>06-Jun-2018 | % Change | Performance |        |        | Since Inception<br>30-June-04 | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD    | YTD    |                               |                      |                      |                      |
| All Bond Index (Clean)       | 113.60                     | 113.74                                 | -0.117%  | -0.59%      | -1.40% | -1.91% | 13.60%                        | 6.41                 | 6.34                 | 1.00                 |
| All Bond Index (Return)      | 202.53                     | 202.75                                 | -0.108%  | -0.53%      | -0.81% | -0.79% | 102.53%                       | 6.41                 | 6.34                 | 1.00                 |
| Under 3 Bond Index (Clean)   | 83.47                      | 83.51                                  | -0.046%  | -0.14%      | -0.99% | -2.22% | -16.53%                       | 1.35                 | 1.35                 | -0.46                |
| Under 3 Bond Index (Return)  | 142.67                     | 142.71                                 | -0.033%  | -0.05%      | -0.14% | -0.30% | 42.67%                        | 1.35                 | 1.35                 | -0.46                |
| Under 5 Bond Index (Clean)   | 96.92                      | 96.97                                  | -0.055%  | -0.21%      | -0.84% | -1.79% | -3.08%                        | 2.23                 | 2.23                 | -0.18                |
| Under 5 Bond Index (Return)  | 168.35                     | 168.43                                 | -0.044%  | -0.14%      | -0.16% | -0.24% | 68.35%                        | 2.23                 | 2.23                 | -0.18                |
| Under 10 Bond Index (Clean)  | 108.67                     | 108.78                                 | -0.099%  | -0.42%      | -0.95% | -1.78% | 8.67%                         | 4.04                 | 4.02                 | 0.39                 |
| Under 10 Bond Index (Return) | 189.77                     | 189.94                                 | -0.090%  | -0.36%      | -0.34% | -0.64% | 89.77%                        | 4.04                 | 4.02                 | 0.39                 |
| 5 Plus Bond Index (Clean)    | 128.83                     | 129.05                                 | -0.171%  | -0.92%      | -1.88% | -2.01% | 28.83%                        | 10.15                | 10.03                | 1.23                 |
| 5 Plus Bond Index (Return)   | 229.88                     | 230.26                                 | -0.165%  | -0.87%      | -1.37% | -1.26% | 129.88%                       | 10.15                | 10.03                | 1.23                 |
| 10 Plus Bond Index (Clean)   | 138.31                     | 138.56                                 | -0.179%  | -1.19%      | -2.76% | -2.30% | 38.31%                        | 15.20                | 14.96                | 1.60                 |
| 10 Plus Bond Index (Return)  | 257.11                     | 257.56                                 | -0.174%  | -1.16%      | -2.27% | -1.25% | 157.11%                       | 15.20                | 14.96                | 1.60                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt Clean<br>Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 101.73         | 2.86    | 232             | 104.59         | 0.00 | 8,835                 | 8,988                  | 9241                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 104.98         | 4.27    | 354             | 109.24         | 0.00 | 7,102                 | 7,481                  | 7785                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 108.67         | 3.75    | 232             | 112.42         | 0.00 | 6,022                 | 6,573                  | 6800                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 109.31         | 0.62    | 50              | 109.92         | 0.00 | 10,661                | 11,653                 | 11719                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 112.88         | 3.18    | 232             | 116.06         | 0.00 | 6,823                 | 7,701                  | 7918                   |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8     | Annual              | 103.34         | 0.18    | 84              | 103.52         | 0.00 | 6,828                 | 7,056                  | 7068                   |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022  | 18-Oct-22        | 0      | Annual              | 99.81          | 0.00    | 239             | 99.81          | 0.00 | 5,000                 | 4,990                  | 4990                   |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9    | Annual              | 118.08         | 0.84    | 79              | 118.92         | 0.00 | 6,483                 | 7,656                  | 7710                   |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4    | Annual              | 117.71         | 0.76    | 81              | 118.47         | 0.00 | 8,031                 | 9,453                  | 9514                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 132.07         | 1.27    | 86              | 133.34         | 0.00 | 11,490                | 15,175                 | 15321                  |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1      | Annual              | 101.76         | 0.06    | 23              | 101.82         | 0.00 | 11,319                | 11,518                 | 11525                  |
| IE00BDHDP44  | BDHDP44 | 0.9 Treas Bnd 2028  | 15-May-28        | .9     | Annual              | 98.63          | 0.06    | 23              | 98.69          | 0.00 | 5,875                 | 5,795                  | 5798                   |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4    | Annual              | 112.73         | 0.15    | 23              | 112.88         | 0.00 | 9,387                 | 10,581                 | 10595                  |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033  | 15-May-33        | 1.3    | Annual              | 97.24          | 0.18    | 51              | 97.42          | 0.00 | 4,000                 | 3,890                  | 3897                   |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37        | 1.7    | Annual              | 100.75         | 0.11    | 23              | 100.85         | 0.00 | 5,292                 | 5,331                  | 5337                   |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2      | Annual              | 103.50         | 0.60    | 109             | 104.10         | 0.00 | 8,214                 | 8,491                  | 8540                   |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>07-Jun-2018 | Previous<br>Index Price<br>06-Jun-2018 | % Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |          | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 101.73                     | 101.79                                 | -0.058%  | -0.105%     | -0.946% | -2.218% | -0.39                | 0.35                 | 0.35                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 104.98                     | 105.01                                 | -0.034%  | -0.097%     | -0.986% | -2.127% | -0.46                | 0.98                 | 0.98                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 108.67                     | 108.71                                 | -0.030%  | -0.113%     | -1.236% | -2.607% | -0.47                | 1.30                 | 1.31                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 109.31                     | 109.35                                 | -0.036%  | -0.165%     | -0.886% | -2.068% | -0.49                | 1.81                 | 1.82                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 112.88                     | 112.96                                 | -0.072%  | -0.210%     | -0.985% | -2.185% | -0.43                | 2.22                 | 2.23                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.34                     | 103.38                                 | -0.038%  | -0.321%     | -0.443% | -0.560% | -0.09                | 3.71                 | 3.72                 |
| IE00BDHDPQ37            | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.81                      | 99.91                                  | -0.099%  | -0.380%     | -0.140% | -0.072% | 0.04                 | 4.35                 | 4.35                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 118.08                     | 118.18                                 | -0.090%  | -0.381%     | -0.825% | -1.573% | 0.10                 | 4.45                 | 4.44                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 117.71                     | 117.89                                 | -0.151%  | -0.451%     | -0.813% | -1.514% | 0.30                 | 5.34                 | 5.32                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 132.07                     | 132.28                                 | -0.158%  | -0.676%     | -1.364% | -2.406% | 0.55                 | 5.92                 | 5.88                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.76                     | 101.94                                 | -0.182%  | -0.943%     | -1.142% | -1.142% | 0.77                 | 7.66                 | 7.60                 |
| IE00BDHDP44             | BDHDP44 | 0.9 Treas Bnd 2028  | 98.63                      | 98.81                                  | -0.181%  | -0.927%     | -1.281% |         | 1.05                 | 9.53                 | 9.43                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 112.73                     | 112.88                                 | -0.136%  | -0.941%     | -2.264% | -2.464% | 1.25                 | 10.59                | 10.46                |
| IE00BFZRPZ02            | BFZRPZ0 | 1.3 Treas Bnd 2033  | 97.24                      | 97.47                                  | -0.237%  | -0.936%     |         |         | 1.51                 | 13.62                | 13.41                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 100.75                     | 100.91                                 | -0.166%  | -1.196%     | -3.071% | -2.873% | 1.65                 | 16.33                | 16.07                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.50                     | 103.72                                 | -0.214%  | -1.624%     | -3.804% | -2.054% | 1.83                 | 20.93                | 20.56                |

| Return Price Performance |         |                     | Index Price<br>07-Jun-2018 | Previous<br>Index Price<br>06-Jun-2018 | % Change | Performance |          |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|----------|-------------|----------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |          | MTD         | QTD      | YTD     |                      |                      |                      |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 104.59                     | 104.64                                 | -0.045%  | -0.020%     | -0.104%  | -0.320% | -0.39                | 0.35                 | 0.35                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 109.24                     | 109.27                                 | -0.022%  | -0.016%     | -0.185%  | -0.321% | -0.46                | 0.98                 | 0.98                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 112.42                     | 112.44                                 | -0.015%  | -0.009%     | -0.203%  | -0.286% | -0.47                | 1.30                 | 1.31                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 109.92                     | 109.95                                 | -0.025%  | -0.086%     | -0.4028% | -4.214% | -0.49                | 1.81                 | 1.82                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 116.06                     | 116.12                                 | -0.058%  | -0.121%     | -0.141%  | -0.284% | -0.43                | 2.22                 | 2.23                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.52                     | 103.56                                 | -0.036%  | -0.306%     | -0.296%  | -0.986% | -0.09                | 3.71                 | 3.72                 |
| IE00BDHDPQ37             | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.81                      | 99.91                                  | -0.099%  | -0.380%     | -0.140%  | -0.072% | 0.04                 | 4.35                 | 4.35                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 118.92                     | 119.02                                 | -0.080%  | -0.316%     | -0.196%  | -3.315% | 0.10                 | 4.45                 | 4.44                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 118.47                     | 118.64                                 | -0.142%  | -0.393%     | -0.263%  | -3.043% | 0.30                 | 5.34                 | 5.32                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 133.34                     | 133.54                                 | -0.146%  | -0.593%     | -0.590%  | -4.504% | 0.55                 | 5.92                 | 5.88                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 101.82                     | 102.00                                 | -0.179%  | -0.924%     | -1.910%  | -1.678% | 0.77                 | 7.66                 | 7.60                 |
| IE00BDHDP44              | BDHDP44 | 0.9 Treas Bnd 2028  | 98.69                      | 98.86                                  | -0.178%  | -0.909%     | -1.414%  |         | 1.05                 | 9.53                 | 9.43                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 112.88                     | 113.03                                 | -0.131%  | -0.900%     | -3.876%  | -3.584% | 1.25                 | 10.59                | 10.46                |
| IE00BFZRPZ02             | BFZRPZ0 | 1.3 Treas Bnd 2033  | 97.42                      | 97.65                                  | -0.232%  | -0.909%     |          |         | 1.51                 | 13.62                | 13.41                |

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|--------------|---------|--------------------|--------|--------|---------|---------|---------|---------|------|-------|-------|
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 100.85 | 101.02 | -0.161% | -1.164% | -4.331% | -3.754% | 1.65 | 16.33 | 16.07 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 104.10 | 104.31 | -0.208% | -1.580% | -3.441% | -3.066% | 1.83 | 20.93 | 20.56 |