

# Euronext Dublin - Daily Bond Index Report

Friday 8 June, 2018



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## Bond Indices Performance

Index	Close Value 08-Jun-2018	Previous Close Value 07-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.71	113.60	0.092%	-0.50%	-1.31%	-1.82%	13.71%	6.41	6.35	0.99
All Bond Index (Return)	202.73	202.53	0.100%	-0.43%	-0.71%	-0.69%	102.73%	6.41	6.35	0.99
Under 3 Bond Index (Clean)	83.48	83.47	0.017%	-0.12%	-0.97%	-2.20%	-16.52%	1.35	1.35	-0.48
Under 3 Bond Index (Return)	142.71	142.67	0.028%	-0.03%	-0.11%	-0.28%	42.71%	1.35	1.35	-0.48
Under 5 Bond Index (Clean)	96.96	96.92	0.041%	-0.17%	-0.80%	-1.75%	-3.04%	2.23	2.23	-0.20
Under 5 Bond Index (Return)	168.44	168.35	0.050%	-0.09%	-0.11%	-0.19%	68.44%	2.23	2.23	-0.20
Under 10 Bond Index (Clean)	108.75	108.67	0.068%	-0.35%	-0.88%	-1.72%	8.75%	4.04	4.03	0.37
Under 10 Bond Index (Return)	189.91	189.77	0.075%	-0.28%	-0.26%	-0.57%	89.91%	4.04	4.03	0.37
5 Plus Bond Index (Clean)	129.01	128.83	0.137%	-0.78%	-1.75%	-1.87%	29.01%	10.16	10.03	1.22
5 Plus Bond Index (Return)	230.21	229.88	0.143%	-0.73%	-1.23%	-1.12%	130.21%	10.16	10.03	1.22
10 Plus Bond Index (Clean)	138.56	138.31	0.184%	-1.01%	-2.58%	-2.12%	38.56%	15.20	14.97	1.59
10 Plus Bond Index (Return)	257.59	257.11	0.188%	-0.97%	-2.08%	-1.06%	157.59%	15.20	14.97	1.59

## 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	101.72	2.87	233	104.59	0.00	8,835	8,987	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.97	4.28	355	109.25	0.00	7,102	7,455	7759
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.66	3.77	233	112.43	0.00	6,022	6,544	6771
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.35	0.63	51	109.98	0.00	10,661	11,658	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.95	3.19	233	116.14	0.00	6,823	7,706	7924
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.41	0.19	85	103.60	0.00	6,828	7,061	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.92	0.00	240	99.92	0.00	5,000	4,996	4996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.21	0.86	80	119.06	0.00	6,483	7,664	7719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.76	0.76	82	118.52	0.00	8,031	9,457	9519
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.20	1.29	87	133.48	0.00	11,490	15,190	15338
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.93	0.07	24	102.00	0.00	11,319	11,538	11545
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.73	0.06	24	98.79	0.00	5,875	5,801	5804
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.91	0.16	24	113.06	0.00	9,387	10,598	10613
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.43	0.19	52	97.61	0.00	4,000	3,897	3904
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.00	0.11	24	101.11	0.00	5,292	5,345	5351
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.67	0.60	110	104.28	0.00	8,214	8,516	8565



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## Bond Index Constituent

Clean Price Performance			Index Price 08-Jun-2018	Previous Index Price 07-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	101.72	101.73	-0.016%	-0.121%	-0.962%	-2.234%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.97	104.98	-0.003%	-0.100%	-0.988%	-2.129%	-0.47	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.66	108.67	-0.011%	-0.124%	-1.247%	-2.618%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.35	109.31	0.036%	-0.130%	-0.851%	-2.033%	-0.52	1.81	1.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.95	112.88	0.066%	-0.144%	-0.920%	-2.121%	-0.47	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	103.34	0.074%	-0.248%	-0.370%	-0.487%	-0.11	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	99.81	0.108%	-0.272%	-0.032%	0.036%	0.02	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.21	118.08	0.110%	-0.272%	-0.716%	-1.465%	0.08	4.44	4.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.76	117.71	0.039%	-0.412%	-0.774%	-1.475%	0.29	5.34	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.20	132.07	0.098%	-0.579%	-1.267%	-2.311%	0.53	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.93	101.76	0.174%	-0.771%	-0.970%	-0.971%	0.75	7.66	7.60
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.73	98.63	0.105%	-0.823%	-1.177%		1.04	9.53	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.91	112.73	0.158%	-0.785%	-2.109%	-2.310%	1.23	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.43	97.24	0.191%	-0.747%			1.49	13.61	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.00	100.75	0.251%	-0.948%	-2.828%	-2.629%	1.64	16.33	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.67	103.50	0.169%	-1.458%	-3.642%	-1.888%	1.83	20.93	20.56

Return Price Performance			Index Price 08-Jun-2018	Previous Index Price 07-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	104.59	104.59	-0.003%	-0.023%	-0.107%	-0.323%	-0.38	0.35	0.35
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.25	109.24	0.008%	-0.008%	-0.176%	-0.313%	-0.47	0.98	0.98
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	112.42	0.004%	-0.005%	-0.200%	-0.282%	-0.47	1.30	1.30
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	109.92	0.047%	-0.039%	-3.983%	-4.169%	-0.52	1.81	1.82
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	116.06	0.076%	-0.046%	-0.065%	-0.208%	-0.47	2.22	2.23
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.52	0.075%	-0.231%	-0.221%	-0.912%	-0.11	3.71	3.71
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.92	99.81	0.108%	-0.272%	-0.032%	0.036%	0.02	4.35	4.35
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	118.92	0.119%	-0.198%	-0.078%	-3.200%	0.08	4.44	4.44
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.52	118.47	0.046%	-0.346%	-0.216%	-2.998%	0.29	5.34	5.32
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.48	133.34	0.108%	-0.486%	-0.482%	-4.401%	0.53	5.91	5.88
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.00	101.82	0.177%	-0.749%	-1.737%	-1.504%	0.75	7.66	7.60
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.79	98.69	0.107%	-0.802%	-1.308%		1.04	9.53	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.06	112.88	0.164%	-0.737%	-3.718%	-3.426%	1.23	10.59	10.46
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.61	97.42	0.194%	-0.717%			1.49	13.61	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.11	100.85	0.256%	-0.911%	-4.087%	-3.508%	1.64	16.33	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.28	104.10	0.174%	-1.409%	-3.273%	-2.898%	1.83	20.93	20.56