

# Euronext Dublin - Daily Bond Index Report

Tuesday 19 June, 2018



28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 19-Jun-2018	Previous Close Value 18-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.71	114.51	0.178%	0.38%	-0.43%	-0.95%	14.71%	6.45	6.40	0.85
All Bond Index (Return)	204.68	204.30	0.184%	0.53%	0.24%	0.27%	104.68%	6.45	6.40	0.85
Under 3 Bond Index (Clean)	83.41	83.40	0.006%	-0.22%	-1.06%	-2.29%	-16.59%	1.33	1.34	-0.50
Under 3 Bond Index (Return)	142.77	142.74	0.018%	0.01%	-0.07%	-0.24%	42.77%	1.33	1.34	-0.50
Under 5 Bond Index (Clean)	97.08	97.03	0.043%	-0.05%	-0.68%	-1.63%	-2.93%	2.22	2.22	-0.29
Under 5 Bond Index (Return)	168.81	168.73	0.052%	0.13%	0.11%	0.04%	68.81%	2.22	2.22	-0.29
Under 10 Bond Index (Clean)	109.38	109.26	0.108%	0.23%	-0.31%	-1.14%	9.38%	4.05	4.04	0.22
Under 10 Bond Index (Return)	191.18	190.96	0.115%	0.38%	0.40%	0.09%	91.18%	4.05	4.04	0.22
5 Plus Bond Index (Clean)	131.01	130.63	0.296%	0.76%	-0.22%	-0.35%	31.01%	10.17	10.06	1.07
5 Plus Bond Index (Return)	233.93	233.23	0.301%	0.87%	0.36%	0.48%	133.93%	10.17	10.06	1.07
10 Plus Bond Index (Clean)	141.32	140.71	0.435%	0.96%	-0.64%	-0.17%	41.32%	15.22	15.00	1.46
10 Plus Bond Index (Return)	262.85	261.70	0.438%	1.05%	-0.09%	0.96%	162.85%	15.22	15.00	1.46

## 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	101.60	3.01	244	104.61	0.00	8,835	8,976	9242
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.79	0.01	1	104.80	0.00	7,102	7,442	7443
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.50	3.94	244	112.44	0.00	6,022	6,534	6772
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.28	0.76	62	110.05	0.00	10,661	11,651	11732
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.96	3.34	244	116.31	0.00	6,823	7,707	7935
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.86	0.21	96	104.07	0.00	6,828	7,091	7106
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.57	0.00	251	100.57	0.00	5,000	5,029	5029
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	119.00	0.97	91	119.97	0.00	6,483	7,715	7778
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.81	0.87	93	119.67	0.00	8,031	9,541	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.64	1.45	98	135.09	0.00	11,490	15,356	15522
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.47	0.10	35	103.57	0.00	11,319	11,712	11723
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.55	0.09	35	100.63	0.00	5,875	5,907	5912
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.99	0.23	35	115.22	0.00	9,387	10,793	10815
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.27	0.22	63	99.49	0.00	4,000	3,971	3980
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.15	0.16	35	103.31	0.00	5,292	5,459	5467
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.88	0.66	121	106.54	0.00	8,214	8,696	8751



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## Bond Index Constituent

Clean Price Performance			Index Price 19-Jun-2018	Previous Index Price 18-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	101.60	101.60	-0.002%	-0.236%	-1.076%	-2.346%	-0.39	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.79	104.80	-0.009%	-0.278%	-1.165%	-2.304%	-0.41	0.99	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.50	108.51	-0.006%	-0.273%	-1.394%	-2.763%	-0.47	1.27	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.28	109.25	0.026%	-0.189%	-0.909%	-2.091%	-0.55	1.78	1.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.96	112.95	0.009%	-0.133%	-0.910%	-2.111%	-0.52	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.76	0.094%	0.185%	0.063%	-0.055%	-0.23	3.69	3.69
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.45	0.126%	0.382%	0.624%	0.693%	-0.13	4.33	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.00	118.82	0.146%	0.394%	-0.053%	-0.807%	-0.09	4.42	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.81	118.59	0.179%	0.474%	0.108%	-0.599%	0.11	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.64	133.41	0.173%	0.505%	-0.190%	-1.245%	0.33	5.89	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.47	103.24	0.221%	0.726%	0.525%	0.524%	0.55	7.63	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.55	100.27	0.277%	0.997%	0.637%		0.84	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	114.65	0.292%	1.044%	-0.305%	-0.510%	1.05	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.27	98.91	0.369%	1.133%			1.35	13.61	13.42
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.15	102.70	0.441%	1.161%	-0.758%	-0.555%	1.51	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.88	105.20	0.639%	0.634%	-1.596%	0.195%	1.72	20.98	20.63

Return Price Performance			Index Price 19-Jun-2018	Previous Index Price 18-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	104.61	104.60	0.010%	-0.006%	-0.090%	-0.306%	-0.39	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.80	0.003%	-4.085%	-4.246%	-4.377%	-0.41	0.99	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.44	112.43	0.009%	0.009%	-0.186%	-0.268%	-0.47	1.27	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	110.05	110.01	0.036%	0.025%	-3.922%	-4.108%	-0.55	1.78	1.79
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.31	116.28	0.020%	0.094%	0.074%	-0.069%	-0.52	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	103.97	0.096%	0.224%	0.235%	-0.459%	-0.23	3.69	3.69
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.57	100.45	0.126%	0.382%	0.624%	0.693%	-0.13	4.33	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.97	119.79	0.154%	0.562%	0.682%	-2.463%	-0.09	4.42	4.42
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.67	119.45	0.185%	0.620%	0.751%	-2.058%	0.11	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.09	134.84	0.182%	0.710%	0.714%	-3.251%	0.33	5.89	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.57	103.34	0.224%	0.776%	-0.226%	0.010%	0.55	7.63	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.63	100.35	0.279%	1.044%	0.529%		0.84	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.22	114.88	0.297%	1.153%	-1.885%	-1.587%	1.05	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.49	99.13	0.371%	1.199%			1.35	13.61	13.42

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.31	102.85	0.445%	1.247%	-1.998%	-1.407%	1.51	16.34	16.10
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.54	105.86	0.640%	0.729%	-1.176%	-0.792%	1.72	20.98	20.63