

# Euronext Dublin - Daily Bond Index Report

Monday 28 May, 2018



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## Bond Indices Performance

Index	Close Value 28-May-2018	Previous Close Value 25-May-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.21	114.29	-0.071%	-0.29%	-0.87%	-1.38%	14.21%	6.46	6.40	0.93
All Bond Index (Return)	203.45	203.54	-0.047%	-0.08%	-0.36%	-0.34%	103.45%	6.46	6.40	0.93
Under 3 Bond Index (Clean)	83.66	83.66	-0.002%	-0.30%	-0.77%	-2.00%	-16.34%	1.38	1.39	-0.50
Under 3 Bond Index (Return)	142.81	142.76	0.033%	0.04%	-0.04%	-0.21%	42.81%	1.38	1.39	-0.50
Under 5 Bond Index (Clean)	97.19	97.19	0.006%	-0.12%	-0.56%	-1.51%	-2.81%	2.26	2.26	-0.25
Under 5 Bond Index (Return)	168.66	168.61	0.035%	0.15%	0.02%	-0.05%	68.66%	2.26	2.26	-0.25
Under 10 Bond Index (Clean)	109.17	109.19	-0.025%	-0.05%	-0.50%	-1.33%	9.17%	4.08	4.07	0.30
Under 10 Bond Index (Return)	190.46	190.46	0.001%	0.19%	0.03%	-0.28%	90.46%	4.08	4.07	0.30
5 Plus Bond Index (Clean)	129.81	129.99	-0.138%	-0.45%	-1.14%	-1.26%	29.81%	10.20	10.08	1.16
5 Plus Bond Index (Return)	231.47	231.75	-0.120%	-0.27%	-0.69%	-0.58%	131.47%	10.20	10.08	1.16
10 Plus Bond Index (Clean)	139.47	139.80	-0.238%	-1.02%	-1.94%	-1.48%	39.47%	15.25	15.01	1.55
10 Plus Bond Index (Return)	259.12	259.70	-0.223%	-0.87%	-1.50%	-0.48%	159.12%	15.25	15.01	1.55

## 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	2.74	222	104.62	0.00	8,835	9,002	9244
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	105.19	4.15	344	109.33	0.00	7,126	7,496	7791
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.88	3.59	222	112.47	0.00	6,048	6,586	6803
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.59	0.49	40	110.09	0.00	10,661	11,684	11736
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	113.21	3.04	222	116.26	0.00	6,898	7,809	8019
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.72	0.16	74	103.89	0.00	6,828	7,082	7093
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.16	0.00	229	100.16	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.68	0.74	69	119.42	0.00	6,383	7,576	7623
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.29	0.66	71	118.95	0.00	8,031	9,500	9553
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.95	1.12	76	134.08	0.00	11,490	15,277	15406
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.63	0.04	13	102.67	0.00	11,319	11,617	11621
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.48	0.03	13	99.51	0.00	5,875	5,845	5846
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.74	0.09	13	113.82	0.00	9,387	10,676	10684
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.02	0.15	41	98.16	0.00	4,000	3,921	3927
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.49	0.06	13	101.55	0.00	5,292	5,371	5374
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.37	0.54	99	104.91	0.00	8,204	8,563	8607



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## Bond Index Constituent

Clean Price Performance			Index Price 28-May-2018	Previous Index Price 25-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	101.94	-0.047%	-0.401%	-0.796%	-2.070%	-0.37	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	105.19	105.19	-0.005%	-0.353%	-0.788%	-1.931%	-0.50	1.01	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.88	108.91	-0.028%	-0.483%	-1.046%	-2.420%	-0.47	1.33	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	109.59	109.56	0.028%	-0.188%	-0.627%	-1.812%	-0.55	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	113.21	113.18	0.027%	-0.130%	-0.689%	-1.893%	-0.49	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.69	0.036%	0.267%	-0.070%	-0.188%	-0.18	3.75	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.16	100.11	0.052%	0.430%	0.210%	0.278%	-0.04	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.68	118.68	-0.001%	0.160%	-0.317%	-1.069%	0.01	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.29	118.32	-0.024%	0.167%	-0.328%	-1.032%	0.22	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	133.04	-0.062%	-0.205%	-0.703%	-1.752%	0.46	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.63	102.74	-0.100%	0.093%	-0.291%	-0.292%	0.66	7.69	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.48	99.59	-0.110%	0.170%	-0.428%		0.96	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.74	113.90	-0.145%	-0.493%	-1.391%	-1.593%	1.16	10.63	10.51
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.02	98.34	-0.330%	-1.073%			1.45	13.66	13.46
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.49	101.78	-0.293%	-1.264%	-2.359%	-2.160%	1.61	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.37	104.66	-0.278%	-1.823%	-2.993%	-1.227%	1.79	20.99	20.62

Return Price Performance			Index Price 28-May-2018	Previous Index Price 25-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	104.62	104.64	-0.011%	-0.062%	-0.074%	-0.291%	-0.37	0.39	0.39
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.33	109.30	0.028%	-0.032%	-0.102%	-0.239%	-0.50	1.01	1.02
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.47	112.45	0.016%	-0.068%	-0.162%	-0.244%	-0.47	1.33	1.34
IE0034074488	3407448	4.5 Treas Bnd 2020	110.09	110.02	0.062%	0.126%	-3.887%	-4.073%	-0.55	1.84	1.85
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.18	0.061%	0.203%	0.031%	-0.112%	-0.49	2.26	2.27
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.84	0.041%	0.325%	0.056%	-0.637%	-0.18	3.75	3.75
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.16	100.11	0.052%	0.430%	0.210%	0.278%	-0.04	4.39	4.39
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.42	119.39	0.026%	0.410%	0.221%	-2.911%	0.01	4.48	4.48
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.95	118.95	0.000%	0.386%	0.143%	-2.648%	0.22	5.37	5.36
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.08	134.12	-0.028%	0.105%	-0.040%	-3.976%	0.46	5.95	5.92
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.67	102.76	-0.091%	-0.800%	-1.093%	-0.859%	0.66	7.69	7.64
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.51	99.62	-0.103%	-0.070%	-0.587%		0.96	9.57	9.48
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.82	113.97	-0.128%	-2.384%	-3.074%	-2.780%	1.16	10.63	10.51
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.16	98.48	-0.319%	-0.971%			1.45	13.66	13.46

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.55	101.83	-0.279%	-2.747%	-3.673%	-3.092%	1.61	16.38	16.12
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.91	105.19	-0.261%	-1.673%	-2.683%	-2.305%	1.79	20.99	20.62