

# Euronext Dublin - Daily Bond Index Report

Tuesday 3 July, 2018



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

Index	Close Value 03-Jul-2018	Previous Close Value 02-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.12	115.09	0.028%	0.08%	0.08%	-0.60%	15.12%	6.47	6.42	0.79
All Bond Index (Return)	205.62	205.54	0.036%	0.11%	0.11%	0.73%	105.62%	6.47	6.42	0.79
Under 3 Bond Index (Clean)	83.22	83.24	-0.029%	-0.07%	-0.07%	-2.51%	-16.78%	1.29	1.30	-0.47
Under 3 Bond Index (Return)	142.69	142.71	-0.017%	-0.02%	-0.02%	-0.29%	42.69%	1.29	1.30	-0.47
Under 5 Bond Index (Clean)	96.92	96.93	-0.015%	-0.05%	-0.05%	-1.79%	-3.09%	2.18	2.18	-0.28
Under 5 Bond Index (Return)	168.77	168.78	-0.006%	-0.01%	-0.01%	0.01%	68.77%	2.18	2.18	-0.28
Under 10 Bond Index (Clean)	109.37	109.36	0.005%	-0.01%	-0.01%	-1.16%	9.37%	4.01	4.00	0.19
Under 10 Bond Index (Return)	191.38	191.35	0.013%	0.03%	0.03%	0.20%	91.38%	4.01	4.00	0.19
5 Plus Bond Index (Clean)	132.07	131.98	0.066%	0.20%	0.20%	0.46%	32.07%	10.20	10.10	0.99
5 Plus Bond Index (Return)	236.00	235.83	0.072%	0.22%	0.22%	1.37%	136.00%	10.20	10.10	0.99
10 Plus Bond Index (Clean)	143.70	143.54	0.113%	0.39%	0.39%	1.51%	43.70%	15.26	15.06	1.35
10 Plus Bond Index (Return)	267.45	267.13	0.118%	0.41%	0.41%	2.72%	167.45%	15.26	15.06	1.35

## 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	101.40	3.18	258	104.58	0.00	8,835	8,959	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.58	0.18	15	104.76	0.00	7,090	7,415	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.14	4.17	258	112.31	0.00	6,022	6,513	6764
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.05	0.94	76	109.98	0.00	10,661	11,626	11726
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.71	3.53	258	116.25	0.00	6,806	7,671	7911
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.86	0.24	110	104.10	0.00	6,828	7,091	7107
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.61	0.00	265	100.61	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.88	1.12	105	120.00	0.00	6,483	7,708	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.77	1.00	107	119.76	0.00	8,031	9,538	9618
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.73	1.66	112	135.39	0.00	11,490	15,366	15556
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.95	0.13	49	104.08	0.00	11,319	11,766	11781
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	101.00	0.12	49	101.12	0.00	5,875	5,934	5941
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.74	0.32	49	116.06	0.00	9,402	10,881	10911
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.36	0.27	77	100.64	0.00	4,000	4,014	4025
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.95	0.23	49	105.18	0.00	5,292	5,554	5566
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.27	0.74	135	110.01	0.00	8,214	8,975	9036



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## Bond Index Constituent

Clean Price Performance			Index Price 03-Jul-2018	Previous Index Price 02-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.40	101.43	-0.029%	-0.038%	-0.038%	-2.538%	-0.35	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.58	104.61	-0.033%	-0.046%	-0.046%	-2.498%	-0.38	0.95	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.14	108.18	-0.039%	-0.082%	-0.082%	-3.084%	-0.39	1.24	1.24
IE0034074488	3407448	4.5 Treas Bnd 2020	109.05	109.07	-0.023%	-0.104%	-0.104%	-2.301%	-0.53	1.75	1.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.71	112.74	-0.028%	-0.052%	-0.052%	-2.329%	-0.51	2.16	2.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.86	103.82	0.036%	-0.034%	-0.034%	-0.061%	-0.24	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.62	-0.008%	-0.007%	-0.007%	0.732%	-0.14	4.29	4.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.88	118.87	0.007%	-0.030%	-0.030%	-0.903%	-0.10	4.38	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.77	118.78	-0.011%	-0.002%	-0.002%	-0.633%	0.10	5.28	5.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.73	133.74	-0.007%	0.038%	0.038%	-1.179%	0.30	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.95	103.87	0.080%	0.110%	0.110%	0.987%	0.49	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.00	100.88	0.118%	0.144%	0.144%		0.79	9.47	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.74	115.73	0.009%	0.088%	0.088%	0.138%	0.99	10.55	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.36	100.30	0.061%	0.132%	0.132%		1.27	13.58	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.95	104.82	0.127%	0.458%	0.458%	1.180%	1.40	16.33	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.27	108.99	0.255%	0.827%	0.827%	3.406%	1.57	21.05	20.72

Return Price Performance			Index Price 03-Jul-2018	Previous Index Price 02-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.58	104.60	-0.015%	0.010%	0.010%	-0.332%	-0.35	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.78	-0.021%	0.001%	0.001%	-4.413%	-0.38	0.95	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.31	112.34	-0.023%	-0.022%	-0.022%	-0.385%	-0.39	1.24	1.24
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	110.00	-0.012%	-0.058%	-0.058%	-4.161%	-0.53	1.75	1.75
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.25	116.26	-0.016%	-0.003%	-0.003%	-0.120%	-0.51	2.16	2.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.10	104.06	0.037%	-0.025%	-0.025%	-0.435%	-0.24	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.62	-0.008%	-0.007%	-0.007%	0.732%	-0.14	4.29	4.29
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	119.99	0.015%	0.005%	0.005%	-2.436%	-0.10	4.38	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.76	119.77	-0.003%	0.030%	0.030%	-1.984%	0.10	5.28	5.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.39	135.38	0.004%	0.081%	0.081%	-3.039%	0.30	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.08	104.00	0.082%	0.120%	0.120%	0.507%	0.49	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.12	101.00	0.121%	0.155%	0.155%		0.79	9.47	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.06	116.04	0.015%	0.110%	0.110%	-0.869%	0.99	10.55	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.64	100.57	0.064%	0.145%	0.145%		1.27	13.58	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.18	105.04	0.130%	0.474%	0.474%	0.373%	1.40	16.33	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	110.01	109.72	0.258%	0.841%	0.841%	2.438%	1.57	21.05	20.72