

# Euronext Dublin - Daily Bond Index Report

Monday 18 June, 2018



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

Index	Close Value 18-Jun-2018	Previous Close Value 15-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.51	114.48	0.024%	0.21%	-0.61%	-1.13%	14.51%	6.43	6.37	0.87
All Bond Index (Return)	204.30	204.20	0.047%	0.34%	0.06%	0.08%	104.30%	6.43	6.37	0.87
Under 3 Bond Index (Clean)	83.40	83.42	-0.022%	-0.22%	-1.07%	-2.30%	-16.60%	1.33	1.34	-0.49
Under 3 Bond Index (Return)	142.74	142.72	0.015%	0.00%	-0.09%	-0.25%	42.74%	1.33	1.34	-0.49
Under 5 Bond Index (Clean)	97.03	97.03	0.006%	-0.09%	-0.72%	-1.67%	-2.97%	2.21	2.22	-0.27
Under 5 Bond Index (Return)	168.73	168.67	0.034%	0.08%	0.06%	-0.02%	68.73%	2.21	2.22	-0.27
Under 10 Bond Index (Clean)	109.26	109.20	0.052%	0.12%	-0.41%	-1.25%	9.26%	4.04	4.03	0.24
Under 10 Bond Index (Return)	190.96	190.81	0.077%	0.27%	0.29%	-0.02%	90.96%	4.04	4.03	0.24
5 Plus Bond Index (Clean)	130.63	130.57	0.041%	0.46%	-0.51%	-0.64%	30.63%	10.16	10.05	1.09
5 Plus Bond Index (Return)	233.23	233.09	0.058%	0.57%	0.06%	0.18%	133.23%	10.16	10.05	1.09
10 Plus Bond Index (Clean)	140.71	140.82	-0.078%	0.52%	-1.07%	-0.60%	40.71%	15.21	14.98	1.49
10 Plus Bond Index (Return)	261.70	261.86	-0.063%	0.61%	-0.52%	0.52%	161.70%	15.21	14.98	1.49

## 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	3.00	243	104.60	0.00	8,835	8,977	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.80	0.00	0	104.80	4.40	7,102	7,443	7755
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.51	3.93	243	112.43	0.00	6,022	6,535	6771
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.25	0.75	61	110.01	0.00	10,661	11,648	11728
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.95	3.33	243	116.28	0.00	6,823	7,706	7934
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.21	95	103.97	0.00	6,828	7,085	7099
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.45	0.00	250	100.45	0.00	5,000	5,022	5022
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.82	0.96	90	119.79	0.00	6,483	7,704	7766
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.59	0.86	92	119.45	0.00	8,031	9,524	9593
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.41	1.44	97	134.84	0.00	11,490	15,329	15494
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.24	0.09	34	103.34	0.00	11,319	11,686	11696
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.27	0.08	34	100.35	0.00	5,875	5,891	5896
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.65	0.22	34	114.88	0.00	9,387	10,762	10783
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.91	0.22	62	99.13	0.00	4,000	3,956	3965
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.70	0.16	34	102.85	0.00	5,292	5,435	5443
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.20	0.66	120	105.86	0.00	8,214	8,641	8695



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## Bond Index Constituent

Clean Price Performance			Index Price 18-Jun-2018	Previous Index Price 15-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	101.64	-0.036%	-0.234%	-1.074%	-2.344%	-0.36	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.85	-0.054%	-0.269%	-1.156%	-2.295%	-0.40	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.51	108.54	-0.029%	-0.267%	-1.388%	-2.757%	-0.46	1.28	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	109.25	109.27	-0.011%	-0.215%	-0.935%	-2.116%	-0.53	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.95	112.93	0.021%	-0.142%	-0.918%	-2.120%	-0.51	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.72	0.042%	0.091%	-0.032%	-0.149%	-0.20	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.45	100.34	0.104%	0.256%	0.497%	0.566%	-0.10	4.33	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.82	118.76	0.057%	0.247%	-0.199%	-0.952%	-0.06	4.42	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.59	118.51	0.074%	0.294%	-0.071%	-0.776%	0.15	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.41	133.21	0.146%	0.332%	-0.363%	-1.416%	0.37	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.24	103.10	0.143%	0.504%	0.303%	0.302%	0.58	7.64	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.27	100.18	0.087%	0.718%	0.358%		0.87	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.65	114.57	0.070%	0.750%	-0.596%	-0.799%	1.08	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.91	98.94	-0.032%	0.761%			1.38	13.61	13.42
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	102.83	-0.126%	0.717%	-1.194%	-0.992%	1.54	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.20	105.47	-0.253%	-0.005%	-2.220%	-0.441%	1.75	20.96	20.60

Return Price Performance			Index Price 18-Jun-2018	Previous Index Price 15-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	104.60	104.60	0.000%	-0.015%	-0.099%	-0.315%	-0.36	0.33	0.33
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	109.22	-4.048%	-4.087%	-4.249%	-4.380%	-0.40	1.00	1.00
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.43	112.42	0.014%	0.000%	-0.194%	-0.277%	-0.46	1.28	1.28
IE0034074488	3407448	4.5 Treas Bnd 2020	110.01	109.98	0.023%	-0.012%	-3.957%	-4.143%	-0.53	1.79	1.80
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.28	116.22	0.056%	0.074%	0.054%	-0.088%	-0.51	2.20	2.21
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	103.92	0.048%	0.128%	0.139%	-0.555%	-0.20	3.69	3.70
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.45	100.34	0.104%	0.256%	0.497%	0.566%	-0.10	4.33	4.33
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.79	119.69	0.084%	0.407%	0.528%	-2.613%	-0.06	4.42	4.43
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.45	119.34	0.097%	0.434%	0.565%	-2.238%	0.15	5.32	5.31
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.84	134.60	0.178%	0.527%	0.531%	-3.428%	0.37	5.90	5.87
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.34	103.18	0.150%	0.552%	-0.449%	-0.213%	0.58	7.64	7.59
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.35	100.26	0.095%	0.763%	0.250%		0.87	9.51	9.43
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	114.78	0.087%	0.853%	-2.175%	-1.878%	1.08	10.58	10.47
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.13	99.15	-0.021%	0.825%			1.38	13.61	13.42

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.85	102.97	-0.113%	0.798%	-2.432%	-1.844%	1.54	16.34	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.86	106.11	-0.236%	0.089%	-1.804%	-1.423%	1.75	20.96	20.60