

# Euronext Dublin - Daily Bond Index Report

Monday 23 July, 2018



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## Bond Indices Performance

Index	Close Value 23-Jul-2018	Previous Close Value 20-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.45	114.65	-0.174%	-0.50%	-0.50%	-1.18%	14.45%	6.44	6.38	0.86
All Bond Index (Return)	204.75	205.05	-0.148%	-0.31%	-0.31%	0.30%	104.75%	6.44	6.38	0.86
Under 3 Bond Index (Clean)	82.98	82.99	-0.023%	-0.36%	-0.36%	-2.80%	-17.03%	1.24	1.24	-0.46
Under 3 Bond Index (Return)	142.62	142.60	0.013%	-0.07%	-0.07%	-0.34%	42.62%	1.24	1.24	-0.46
Under 5 Bond Index (Clean)	96.64	96.69	-0.049%	-0.34%	-0.34%	-2.07%	-3.36%	2.12	2.13	-0.25
Under 5 Bond Index (Return)	168.61	168.65	-0.019%	-0.10%	-0.10%	-0.08%	68.61%	2.12	2.13	-0.25
Under 10 Bond Index (Clean)	108.95	109.07	-0.110%	-0.38%	-0.38%	-1.53%	8.95%	4.00	3.99	0.26
Under 10 Bond Index (Return)	190.99	191.15	-0.084%	-0.18%	-0.18%	-0.01%	90.99%	4.00	3.99	0.26
5 Plus Bond Index (Clean)	130.96	131.33	-0.279%	-0.64%	-0.64%	-0.38%	30.96%	10.14	10.04	1.07
5 Plus Bond Index (Return)	234.33	234.94	-0.260%	-0.49%	-0.49%	0.65%	134.33%	10.14	10.04	1.07
10 Plus Bond Index (Clean)	141.82	142.39	-0.399%	-0.93%	-0.93%	0.18%	41.82%	15.22	15.01	1.44
10 Plus Bond Index (Return)	264.22	265.23	-0.382%	-0.80%	-0.80%	1.48%	164.22%	15.22	15.01	1.44

## 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	101.15	3.43	278	104.58	0.00	8,835	8,937	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.34	0.42	35	104.76	0.00	7,090	7,398	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.86	4.49	278	112.35	0.00	6,022	6,495	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.70	1.18	96	109.89	0.00	10,661	11,589	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.26	3.81	278	116.06	0.00	6,806	7,640	7899
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.29	130	103.94	0.00	6,828	7,077	7097
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.40	0.00	285	100.40	0.00	5,000	5,020	5020
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.45	1.34	125	119.78	0.00	6,483	7,680	7766
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.32	1.18	127	119.50	0.00	8,031	9,502	9597
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.02	1.95	132	134.98	0.00	11,490	15,285	15509
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.37	0.19	69	103.56	0.00	11,319	11,700	11722
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.43	0.17	69	100.60	0.00	6,862	6,891	6903
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.77	0.45	69	115.23	0.00	9,402	10,790	10833
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.74	0.35	97	100.08	0.00	4,000	3,989	4003
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.53	0.32	69	103.85	0.00	5,292	5,479	5496
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.92	0.85	155	107.77	0.00	8,546	9,137	9210



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## Bond Index Constituent

Clean Price Performance			Index Price 23-Jul-2018	Previous Index Price 20-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	101.15	101.15	-0.003%	-0.284%	-0.284%	-2.778%	-0.42	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.34	104.37	-0.024%	-0.272%	-0.272%	-2.719%	-0.41	0.90	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.86	107.88	-0.020%	-0.346%	-0.346%	-3.339%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	108.70	108.73	-0.027%	-0.419%	-0.419%	-2.609%	-0.49	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.26	112.30	-0.042%	-0.457%	-0.457%	-2.724%	-0.45	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.74	-0.081%	-0.229%	-0.229%	-0.256%	-0.20	3.59	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.40	100.50	-0.101%	-0.221%	-0.221%	0.517%	-0.09	4.23	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.45	118.59	-0.122%	-0.394%	-0.394%	-1.264%	-0.06	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.32	118.50	-0.154%	-0.381%	-0.381%	-1.010%	0.14	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.02	133.24	-0.164%	-0.488%	-0.488%	-1.700%	0.35	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.37	103.60	-0.224%	-0.448%	-0.448%	0.425%	0.56	7.54	7.50
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.43	100.72	-0.290%	-0.419%	-0.419%		0.85	9.42	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.77	115.17	-0.347%	-0.745%	-0.745%	-0.696%	1.06	10.49	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.74	100.00	-0.263%	-0.493%	-0.493%		1.32	13.52	13.34
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.53	103.98	-0.437%	-0.904%	-0.904%	-0.191%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.92	107.45	-0.497%	-1.344%	-1.344%	1.180%	1.68	20.92	20.58

Return Price Performance			Index Price 23-Jul-2018	Previous Index Price 20-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	104.54	0.033%	0.007%	0.007%	-0.335%	-0.42	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.75	0.011%	0.005%	0.005%	-4.409%	-0.41	0.90	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.32	0.024%	0.012%	0.012%	-0.350%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.88	0.007%	-0.146%	-0.146%	-4.245%	-0.49	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.06	116.07	-0.005%	-0.160%	-0.160%	-0.277%	-0.45	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.94	104.01	-0.074%	-0.178%	-0.178%	-0.587%	-0.20	3.59	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.40	100.50	-0.101%	-0.221%	-0.221%	0.517%	-0.09	4.23	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.78	119.90	-0.095%	-0.178%	-0.178%	-2.614%	-0.06	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.50	119.65	-0.130%	-0.190%	-0.190%	-2.200%	0.14	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.98	135.15	-0.129%	-0.221%	-0.221%	-3.332%	0.35	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.56	103.78	-0.215%	-0.384%	-0.384%	0.001%	0.56	7.54	7.50
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.60	100.88	-0.282%	-0.360%	-0.360%		0.85	9.42	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.23	115.61	-0.329%	-0.607%	-0.607%	-1.579%	1.06	10.49	10.38
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.08	100.33	-0.252%	-0.407%	-0.407%		1.32	13.52	13.34

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.85	104.29	-0.422%	-0.796%	-0.796%	-0.895%	1.48	16.26	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.77	108.28	-0.477%	-1.215%	-1.215%	0.350%	1.68	20.92	20.58