

# Euronext Dublin - Daily Bond Index Report

Wednesday 1 August, 2018



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

Index	Close Value 01-Aug-2018	Previous Close Value 31-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.85	114.10	-0.217%	-0.22%	-1.03%	-1.70%	13.85%	6.39	6.33	0.94
All Bond Index (Return)	203.82	204.25	-0.207%	-0.21%	-0.76%	-0.15%	103.82%	6.39	6.33	0.94
Under 3 Bond Index (Clean)	82.84	82.87	-0.034%	-0.03%	-0.52%	-2.95%	-17.16%	1.21	1.22	-0.42
Under 3 Bond Index (Return)	142.54	142.57	-0.021%	-0.02%	-0.12%	-0.39%	42.54%	1.21	1.22	-0.42
Under 5 Bond Index (Clean)	96.42	96.48	-0.064%	-0.06%	-0.56%	-2.29%	-3.58%	2.10	2.10	-0.19
Under 5 Bond Index (Return)	168.38	168.47	-0.053%	-0.05%	-0.24%	-0.22%	68.38%	2.10	2.10	-0.19
Under 10 Bond Index (Clean)	108.53	108.69	-0.146%	-0.15%	-0.77%	-1.91%	8.53%	3.97	3.96	0.34
Under 10 Bond Index (Return)	190.39	190.65	-0.135%	-0.14%	-0.49%	-0.32%	90.39%	3.97	3.96	0.34
5 Plus Bond Index (Clean)	129.94	130.40	-0.348%	-0.35%	-1.42%	-1.16%	29.94%	10.10	9.98	1.14
5 Plus Bond Index (Return)	232.64	233.43	-0.340%	-0.34%	-1.21%	-0.08%	132.64%	10.10	9.98	1.14
10 Plus Bond Index (Clean)	140.39	141.06	-0.474%	-0.47%	-1.92%	-0.83%	40.39%	15.17	14.95	1.51
10 Plus Bond Index (Return)	261.69	262.92	-0.467%	-0.47%	-1.76%	0.51%	161.69%	15.17	14.95	1.51

## 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	101.02	3.54	287	104.56	0.00	8,835	8,926	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.23	0.53	44	104.76	0.00	7,090	7,390	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.73	4.64	287	112.37	0.00	6,022	6,488	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.48	1.30	105	109.78	0.00	10,661	11,566	11704
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.98	3.93	287	115.91	0.00	6,806	7,621	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.35	0.31	139	103.65	0.00	6,828	7,056	7077
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.06	0.00	294	100.06	0.00	5,000	5,003	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.93	1.43	134	119.37	0.00	6,483	7,646	7739
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.72	1.27	136	118.98	0.00	8,031	9,454	9555
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.22	2.09	141	134.30	0.00	11,490	15,192	15432
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.69	0.21	78	102.91	0.00	11,319	11,624	11648
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.63	0.19	78	99.82	0.00	6,862	6,836	6850
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.83	0.51	78	114.34	0.00	9,402	10,702	10750
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.71	0.38	106	99.09	0.00	4,000	3,949	3964
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.44	0.36	78	102.80	0.00	5,292	5,421	5440
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.64	0.90	164	106.54	0.00	8,546	9,028	9105



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Aug-2018	Previous Index Price 31-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	101.02	101.04	-0.016%	-0.016%	-0.409%	-2.900%	-0.40	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.23	104.24	-0.014%	-0.014%	-0.381%	-2.825%	-0.42	0.87	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.73	107.75	-0.015%	-0.015%	-0.457%	-3.448%	-0.47	1.16	1.16
IE0034074488	3407448	4.5 Treas Bnd 2020	108.48	108.54	-0.047%	-0.047%	-0.619%	-2.805%	-0.44	1.67	1.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.98	112.06	-0.070%	-0.070%	-0.701%	-2.963%	-0.39	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.35	103.45	-0.097%	-0.097%	-0.525%	-0.551%	-0.12	3.57	3.57
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.19	-0.132%	-0.132%	-0.553%	0.182%	-0.02	4.21	4.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.93	118.12	-0.155%	-0.155%	-0.828%	-1.694%	0.02	4.30	4.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.72	117.95	-0.196%	-0.196%	-0.885%	-1.511%	0.23	5.20	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.22	132.53	-0.233%	-0.233%	-1.091%	-2.295%	0.44	5.77	5.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.98	-0.283%	-0.283%	-1.100%	-0.233%	0.64	7.51	7.47
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.63	100.02	-0.391%	-0.391%	-1.213%		0.94	9.39	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.83	114.24	-0.361%	-0.361%	-1.558%	-1.509%	1.14	10.46	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.71	99.17	-0.459%	-0.459%	-1.512%		1.40	13.48	13.30
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.44	102.95	-0.501%	-0.501%	-1.948%	-1.243%	1.55	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.64	106.27	-0.598%	-0.598%	-2.524%	-0.030%	1.73	20.86	20.50

Return Price Performance			Index Price 01-Aug-2018	Previous Index Price 31-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	104.56	104.57	-0.004%	-0.004%	-0.009%	-0.350%	-0.40	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.76	-0.003%	-0.003%	-0.001%	-4.414%	-0.42	0.87	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.37	0.000%	0.000%	0.034%	-0.329%	-0.47	1.16	1.16
IE0034074488	3407448	4.5 Treas Bnd 2020	109.78	109.82	-0.035%	-0.035%	-0.244%	-4.340%	-0.44	1.67	1.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.91	115.98	-0.056%	-0.056%	-0.290%	-0.406%	-0.39	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.75	-0.093%	-0.093%	-0.453%	-0.862%	-0.12	3.57	3.57
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.19	-0.132%	-0.132%	-0.553%	0.182%	-0.02	4.21	4.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.37	119.54	-0.144%	-0.144%	-0.527%	-2.954%	0.02	4.30	4.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.98	119.21	-0.186%	-0.186%	-0.621%	-2.621%	0.23	5.20	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.30	134.60	-0.218%	-0.218%	-0.718%	-3.814%	0.44	5.77	5.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.91	103.20	-0.279%	-0.279%	-1.011%	-0.629%	0.64	7.51	7.47
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.82	100.21	-0.388%	-0.388%	-1.130%		0.94	9.39	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.34	114.75	-0.354%	-0.354%	-1.368%	-2.333%	1.14	10.46	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.09	99.54	-0.454%	-0.454%	-1.391%		1.40	13.48	13.30

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.80	103.31	-0.495%	-0.495%	-1.798%	-1.896%	1.55	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.54	107.17	-0.588%	-0.588%	-2.342%	-0.795%	1.73	20.86	20.50