

# Euronext Dublin - Daily Bond Index Report

Thursday 2 August, 2018



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## Bond Indices Performance

Index	Close Value 02-Aug-2018	Previous Close Value 01-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.87	113.85	0.022%	-0.20%	-1.00%	-1.68%	13.87%	6.38	6.32	0.93
All Bond Index (Return)	203.88	203.82	0.029%	-0.18%	-0.73%	-0.12%	103.88%	6.38	6.32	0.93
Under 3 Bond Index (Clean)	82.83	82.84	-0.017%	-0.05%	-0.54%	-2.97%	-17.17%	1.20	1.21	-0.44
Under 3 Bond Index (Return)	142.54	142.54	-0.005%	-0.03%	-0.12%	-0.40%	42.54%	1.20	1.21	-0.44
Under 5 Bond Index (Clean)	96.42	96.42	-0.003%	-0.07%	-0.57%	-2.30%	-3.58%	2.09	2.09	-0.20
Under 5 Bond Index (Return)	168.40	168.38	0.007%	-0.05%	-0.23%	-0.21%	68.40%	2.09	2.09	-0.20
Under 10 Bond Index (Clean)	108.56	108.53	0.029%	-0.12%	-0.74%	-1.88%	8.56%	3.96	3.95	0.33
Under 10 Bond Index (Return)	190.47	190.39	0.037%	-0.10%	-0.45%	-0.28%	90.47%	3.96	3.95	0.33
5 Plus Bond Index (Clean)	130.00	129.94	0.042%	-0.31%	-1.37%	-1.12%	30.00%	10.09	9.97	1.13
5 Plus Bond Index (Return)	232.75	232.64	0.049%	-0.29%	-1.16%	-0.03%	132.75%	10.09	9.97	1.13
10 Plus Bond Index (Clean)	140.39	140.39	-0.006%	-0.48%	-1.93%	-0.83%	40.39%	15.16	14.94	1.51
10 Plus Bond Index (Return)	261.69	261.69	0.000%	-0.47%	-1.76%	0.51%	161.69%	15.16	14.94	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	100.99	3.55	288	104.55	0.00	8,835	8,923	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.20	0.54	45	104.75	0.00	7,090	7,388	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.71	4.66	288	112.37	0.00	6,022	6,487	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.47	1.31	106	109.78	0.00	10,661	11,564	11704
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.98	3.95	288	115.92	0.00	6,806	7,621	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.39	0.31	140	103.70	0.00	6,828	7,059	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.10	0.00	295	100.10	0.00	5,000	5,005	5005
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.94	1.44	135	119.38	0.00	6,483	7,647	7740
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.77	1.28	137	119.04	0.00	8,031	9,458	9560
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.28	2.10	142	134.38	0.00	11,490	15,199	15441
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.79	0.22	79	103.01	0.00	11,319	11,635	11659
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.78	0.20	79	99.98	0.00	6,862	6,847	6860
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.96	0.52	79	114.48	0.00	9,402	10,714	10763
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.77	0.38	107	99.15	0.00	4,000	3,951	3966
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.41	0.37	79	102.78	0.00	5,292	5,419	5439
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.47	0.90	165	106.37	0.00	8,546	9,013	9090



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## Bond Index Constituent

Clean Price Performance			Index Price 02-Aug-2018	Previous Index Price 01-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.99	101.02	-0.030%	-0.046%	-0.439%	-2.929%	-0.45	0.20	0.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.20	104.23	-0.023%	-0.037%	-0.404%	-2.847%	-0.43	0.87	0.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.71	107.73	-0.019%	-0.033%	-0.476%	-3.466%	-0.49	1.15	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	108.47	108.48	-0.013%	-0.060%	-0.632%	-2.818%	-0.46	1.66	1.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.98	111.98	-0.002%	-0.072%	-0.702%	-2.964%	-0.41	2.07	2.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	103.35	0.046%	-0.050%	-0.478%	-0.505%	-0.14	3.56	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.10	100.06	0.034%	-0.098%	-0.519%	0.216%	-0.02	4.20	4.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.94	117.93	0.007%	-0.148%	-0.822%	-1.687%	0.01	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.77	117.72	0.043%	-0.153%	-0.842%	-1.468%	0.21	5.19	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.28	132.22	0.046%	-0.187%	-1.046%	-2.250%	0.43	5.77	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.79	102.69	0.094%	-0.188%	-1.006%	-0.139%	0.63	7.51	7.46
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.78	99.63	0.152%	-0.240%	-1.063%		0.92	9.38	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.96	113.83	0.113%	-0.248%	-1.447%	-1.397%	1.13	10.45	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.77	98.71	0.056%	-0.403%	-1.457%		1.39	13.48	13.29
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.41	102.44	-0.027%	-0.528%	-1.975%	-1.270%	1.55	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.47	105.64	-0.161%	-0.757%	-2.681%	-0.191%	1.74	20.84	20.49

Return Price Performance			Index Price 02-Aug-2018	Previous Index Price 01-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.55	104.56	-0.016%	-0.020%	-0.025%	-0.366%	-0.45	0.20	0.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.76	-0.011%	-0.014%	-0.012%	-4.425%	-0.43	0.87	0.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.37	-0.004%	-0.004%	0.030%	-0.333%	-0.49	1.15	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	109.78	109.78	-0.002%	-0.036%	-0.246%	-4.341%	-0.46	1.66	1.67
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	115.91	0.009%	-0.047%	-0.280%	-0.397%	-0.41	2.07	2.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.65	0.048%	-0.045%	-0.405%	-0.814%	-0.14	3.56	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.10	100.06	0.034%	-0.098%	-0.519%	0.216%	-0.02	4.20	4.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.38	119.37	0.015%	-0.129%	-0.512%	-2.940%	0.01	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.04	118.98	0.050%	-0.136%	-0.570%	-2.572%	0.21	5.19	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.38	134.30	0.057%	-0.162%	-0.662%	-3.759%	0.43	5.77	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.01	102.91	0.096%	-0.183%	-0.916%	-0.533%	0.63	7.51	7.46
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.98	99.82	0.154%	-0.235%	-0.978%		0.92	9.38	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.48	114.34	0.119%	-0.235%	-1.251%	-2.217%	1.13	10.45	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.15	99.09	0.060%	-0.395%	-1.332%		1.39	13.48	13.29

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.78	102.80	-0.022%	-0.517%	-1.820%	-1.918%	1.55	16.21	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.37	106.54	-0.154%	-0.741%	-2.492%	-0.948%	1.74	20.84	20.49