

# Euronext Dublin - Daily Bond Index Report

Wednesday 15 August, 2018



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

Index	Close Value 15-Aug-2018	Previous Close Value 14-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.44	114.38	0.046%	0.30%	-0.51%	-1.19%	14.44%	6.38	6.33	0.85
All Bond Index (Return)	205.09	204.98	0.053%	0.41%	-0.15%	0.47%	105.09%	6.38	6.33	0.85
Under 3 Bond Index (Clean)	82.75	82.76	-0.007%	-0.14%	-0.63%	-3.06%	-17.25%	1.17	1.18	-0.49
Under 3 Bond Index (Return)	142.63	142.62	0.004%	0.04%	-0.06%	-0.33%	42.63%	1.17	1.18	-0.49
Under 5 Bond Index (Clean)	96.46	96.46	0.005%	-0.02%	-0.52%	-2.25%	-3.54%	2.06	2.07	-0.28
Under 5 Bond Index (Return)	168.68	168.66	0.014%	0.12%	-0.07%	-0.04%	68.68%	2.06	2.07	-0.28
Under 10 Bond Index (Clean)	108.86	108.83	0.029%	0.16%	-0.46%	-1.61%	8.86%	3.94	3.93	0.23
Under 10 Bond Index (Return)	191.20	191.13	0.038%	0.29%	-0.07%	0.10%	91.20%	3.94	3.93	0.23
5 Plus Bond Index (Clean)	131.14	131.04	0.081%	0.57%	-0.50%	-0.25%	31.14%	10.09	9.98	1.04
5 Plus Bond Index (Return)	234.97	234.77	0.086%	0.66%	-0.22%	0.93%	134.97%	10.09	9.98	1.04
10 Plus Bond Index (Clean)	142.18	142.03	0.106%	0.79%	-0.68%	0.43%	42.18%	15.17	14.95	1.42
10 Plus Bond Index (Return)	265.18	264.89	0.110%	0.86%	-0.45%	1.85%	165.18%	15.17	14.95	1.42

## 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	100.86	3.71	301	104.57	0.00	8,835	8,911	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.04	0.70	58	104.74	0.00	7,090	7,377	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.53	4.87	301	112.39	0.00	6,022	6,476	6769
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.42	1.47	119	109.89	0.00	10,661	11,559	11716
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.98	4.12	301	116.11	0.00	6,806	7,621	7902
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.69	0.34	153	104.02	0.00	6,828	7,079	7102
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.52	0.00	308	100.52	0.00	5,000	5,026	5026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.35	1.58	148	119.93	0.00	6,483	7,673	7776
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.31	1.40	150	119.71	0.00	8,031	9,501	9614
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.94	2.29	155	135.23	0.00	11,490	15,275	15539
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.57	0.25	92	103.82	0.00	11,319	11,723	11752
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.62	0.23	92	100.85	0.00	6,862	6,904	6920
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.11	0.61	92	115.71	0.00	9,402	10,822	10879
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.83	0.43	120	100.26	0.00	4,000	3,993	4010
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.84	0.43	92	104.27	0.00	5,292	5,495	5518
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.17	0.98	178	108.14	0.00	8,546	9,158	9242



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## Bond Index Constituent

Clean Price Performance			Index Price 15-Aug-2018	Previous Index Price 14-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	100.86	100.87	-0.005%	-0.177%	-0.570%	-3.056%	-0.54	0.17	0.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.04	104.06	-0.015%	-0.190%	-0.556%	-2.996%	-0.42	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.53	107.54	-0.013%	-0.208%	-0.650%	-3.634%	-0.50	1.12	1.12
IE0034074488	3407448	4.5 Treas Bnd 2020	108.42	108.43	-0.005%	-0.103%	-0.675%	-2.860%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.98	111.99	-0.003%	-0.067%	-0.697%	-2.959%	-0.48	2.04	2.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	103.66	0.028%	0.232%	-0.197%	-0.224%	-0.23	3.53	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.49	0.035%	0.325%	-0.097%	0.641%	-0.12	4.17	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.35	118.31	0.033%	0.198%	-0.478%	-1.346%	-0.09	4.26	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.31	118.26	0.041%	0.308%	-0.385%	-1.014%	0.11	5.16	5.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.94	132.87	0.055%	0.311%	-0.552%	-1.762%	0.32	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.57	103.48	0.094%	0.571%	-0.253%	0.621%	0.53	7.48	7.44
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.62	100.55	0.070%	0.600%	-0.230%		0.83	9.35	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.11	115.00	0.096%	0.755%	-0.456%	-0.406%	1.03	10.43	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.83	99.77	0.064%	0.669%	-0.396%		1.31	13.45	13.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.84	103.70	0.135%	0.860%	-0.607%	0.108%	1.46	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.17	107.04	0.118%	0.841%	-1.113%	1.417%	1.66	20.87	20.53

Return Price Performance			Index Price 15-Aug-2018	Previous Index Price 14-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	104.57	104.57	0.007%	0.006%	0.001%	-0.340%	-0.54	0.17	0.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.75	-0.004%	-0.016%	-0.014%	-4.427%	-0.42	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.39	112.39	0.002%	0.016%	0.050%	-0.313%	-0.50	1.12	1.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.88	0.006%	0.066%	-0.144%	-4.243%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.11	116.10	0.009%	0.112%	-0.122%	-0.239%	-0.48	2.04	2.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.02	103.99	0.030%	0.263%	-0.098%	-0.508%	-0.23	3.53	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.49	0.035%	0.325%	-0.097%	0.641%	-0.12	4.17	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.93	119.88	0.042%	0.330%	-0.055%	-2.494%	-0.09	4.26	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.71	119.65	0.048%	0.421%	-0.016%	-2.029%	0.11	5.16	5.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.23	135.14	0.065%	0.471%	-0.032%	-3.149%	0.32	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.72	0.096%	0.610%	-0.129%	0.257%	0.53	7.48	7.44
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.85	100.78	0.072%	0.636%	-0.114%		0.83	9.35	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.71	115.60	0.101%	0.838%	-0.188%	-1.164%	1.03	10.43	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.26	100.19	0.067%	0.719%	-0.229%		1.31	13.45	13.28

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.27	104.12	0.138%	0.924%	-0.397%	-0.497%	1.46	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.14	108.01	0.121%	0.911%	-0.870%	0.700%	1.66	20.87	20.53