

# Euronext Dublin - Daily Bond Index Report

Friday 24 August, 2018



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## Bond Indices Performance

Index	Close Value 24-Aug-2018	Previous Close Value 23-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.07	114.21	-0.123%	-0.02%	-0.83%	-1.51%	14.07%	6.34	6.28	0.89
All Bond Index (Return)	204.57	204.81	-0.115%	0.16%	-0.40%	0.22%	104.57%	6.34	6.28	0.89
Under 3 Bond Index (Clean)	82.61	82.62	-0.013%	-0.31%	-0.80%	-3.23%	-17.39%	1.14	1.15	-0.47
Under 3 Bond Index (Return)	142.55	142.55	-0.001%	-0.02%	-0.11%	-0.39%	42.55%	1.14	1.15	-0.47
Under 5 Bond Index (Clean)	96.28	96.30	-0.024%	-0.21%	-0.71%	-2.44%	-3.72%	2.03	2.03	-0.24
Under 5 Bond Index (Return)	168.51	168.53	-0.014%	0.02%	-0.17%	-0.14%	68.51%	2.03	2.03	-0.24
Under 10 Bond Index (Clean)	108.59	108.66	-0.063%	-0.08%	-0.71%	-1.85%	8.59%	3.91	3.90	0.28
Under 10 Bond Index (Return)	190.87	190.98	-0.054%	0.12%	-0.24%	-0.07%	90.87%	3.91	3.90	0.28
5 Plus Bond Index (Clean)	130.58	130.85	-0.209%	0.14%	-0.93%	-0.68%	30.58%	10.04	9.94	1.08
5 Plus Bond Index (Return)	234.09	234.56	-0.200%	0.28%	-0.59%	0.55%	134.09%	10.04	9.94	1.08
10 Plus Bond Index (Clean)	141.34	141.83	-0.340%	0.20%	-1.26%	-0.15%	41.34%	15.12	14.90	1.46
10 Plus Bond Index (Return)	263.75	264.63	-0.333%	0.32%	-0.98%	1.30%	163.75%	15.12	14.90	1.46

## 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	100.71	3.82	310	104.53	0.00	8,835	8,898	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.93	0.81	67	104.74	0.00	7,090	7,369	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.33	5.01	310	112.34	0.00	6,022	6,464	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.22	1.58	128	109.80	0.00	10,661	11,538	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.75	4.25	310	116.00	0.00	6,806	7,605	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.36	162	103.84	0.00	6,828	7,066	7090
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.32	0.00	317	100.32	0.00	5,000	5,016	5016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.97	1.68	157	119.64	0.00	6,483	7,648	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.92	1.48	159	119.40	0.00	8,031	9,470	9589
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.49	2.43	164	134.92	0.00	11,490	15,223	15502
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.25	0.28	101	103.52	0.00	11,319	11,686	11718
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.29	0.25	101	100.54	0.00	6,862	6,881	6898
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.60	0.66	101	115.27	0.00	9,402	10,775	10837
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.46	129	99.65	0.00	4,000	3,968	3986
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.18	0.47	101	103.65	0.00	5,292	5,460	5485
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.40	1.03	187	107.43	0.00	8,546	9,093	9181



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## Bond Index Constituent

Clean Price Performance			Index Price 24-Aug-2018	Previous Index Price 23-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	100.71	100.72	-0.006%	-0.328%	-0.720%	-3.203%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.93	103.94	-0.009%	-0.295%	-0.661%	-3.098%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.33	107.35	-0.019%	-0.388%	-0.829%	-3.808%	-0.50	1.09	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.22	108.25	-0.023%	-0.289%	-0.860%	-3.041%	-0.48	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.75	111.76	-0.007%	-0.277%	-0.905%	-3.163%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.53	-0.041%	0.043%	-0.386%	-0.413%	-0.18	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.32	100.36	-0.038%	0.129%	-0.293%	0.444%	-0.08	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.97	118.04	-0.059%	-0.127%	-0.801%	-1.666%	-0.04	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.92	118.02	-0.085%	-0.024%	-0.714%	-1.341%	0.16	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.49	132.62	-0.099%	-0.029%	-0.889%	-2.095%	0.36	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.25	103.39	-0.142%	0.254%	-0.567%	0.304%	0.57	7.45	7.40
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.29	100.46	-0.171%	0.265%	-0.562%		0.87	9.32	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.60	114.88	-0.237%	0.315%	-0.891%	-0.841%	1.07	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	99.49	-0.298%	0.024%	-1.034%		1.36	13.42	13.24
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.18	103.56	-0.362%	0.223%	-1.234%	-0.523%	1.50	16.16	15.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.40	106.90	-0.468%	0.123%	-1.817%	0.695%	1.70	20.81	20.47

Return Price Performance			Index Price 24-Aug-2018	Previous Index Price 23-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	104.53	104.53	0.005%	-0.034%	-0.039%	-0.380%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.74	0.003%	-0.017%	-0.015%	-4.428%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.35	-0.004%	-0.027%	0.007%	-0.356%	-0.50	1.09	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.81	-0.012%	-0.016%	-0.226%	-4.322%	-0.48	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	115.99	0.005%	0.016%	-0.218%	-0.334%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.84	103.88	-0.039%	0.093%	-0.267%	-0.676%	-0.18	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.32	100.36	-0.038%	0.129%	-0.293%	0.444%	-0.08	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.64	119.70	-0.050%	0.089%	-0.295%	-2.728%	-0.04	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.40	119.49	-0.075%	0.164%	-0.272%	-2.280%	0.16	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.92	135.03	-0.087%	0.236%	-0.266%	-3.376%	0.36	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.52	103.67	-0.138%	0.318%	-0.418%	-0.034%	0.57	7.45	7.40
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.54	100.71	-0.169%	0.323%	-0.424%		0.87	9.32	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.27	115.53	-0.230%	0.451%	-0.571%	-1.543%	1.07	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.65	99.95	-0.293%	0.110%	-0.833%		1.36	13.42	13.24

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	104.02	-0.357%	0.331%	-0.983%	-1.082%	1.50	16.16	15.92
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.43	107.92	-0.458%	0.245%	-1.524%	0.036%	1.70	20.81	20.47