

# Euronext Dublin - Daily Bond Index Report

Tuesday 4 September, 2018



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

Index	Close Value 04-Sep-2018	Previous Close Value 03-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.99	114.07	-0.073%	-0.06%	-0.90%	-1.58%	13.99%	6.31	6.26	0.89
All Bond Index (Return)	204.60	204.74	-0.064%	-0.03%	-0.38%	0.23%	104.60%	6.31	6.26	0.89
Under 3 Bond Index (Clean)	82.50	82.53	-0.033%	-0.04%	-0.93%	-3.35%	-17.50%	1.12	1.12	-0.47
Under 3 Bond Index (Return)	142.56	142.59	-0.020%	0.01%	-0.11%	-0.38%	42.56%	1.12	1.12	-0.47
Under 5 Bond Index (Clean)	96.17	96.21	-0.042%	-0.05%	-0.82%	-2.55%	-3.83%	2.00	2.01	-0.23
Under 5 Bond Index (Return)	168.50	168.55	-0.031%	-0.01%	-0.17%	-0.15%	68.50%	2.00	2.01	-0.23
Under 10 Bond Index (Clean)	108.51	108.56	-0.053%	-0.05%	-0.79%	-1.93%	8.51%	3.89	3.88	0.28
Under 10 Bond Index (Return)	190.90	190.98	-0.043%	-0.02%	-0.22%	-0.05%	90.90%	3.89	3.88	0.28
5 Plus Bond Index (Clean)	130.53	130.66	-0.099%	-0.07%	-0.97%	-0.71%	30.53%	10.02	9.91	1.08
5 Plus Bond Index (Return)	234.16	234.37	-0.092%	-0.05%	-0.56%	0.58%	134.16%	10.02	9.91	1.08
10 Plus Bond Index (Clean)	141.30	141.51	-0.144%	-0.10%	-1.29%	-0.18%	41.30%	15.09	14.88	1.46
10 Plus Bond Index (Return)	263.82	264.19	-0.138%	-0.08%	-0.95%	1.33%	163.82%	15.09	14.88	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	100.58	3.96	321	104.54	0.00	8,835	8,886	9236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.82	0.94	78	104.76	0.00	7,090	7,361	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.14	5.19	321	112.33	0.00	6,022	6,452	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.09	1.71	139	109.80	0.00	10,661	11,523	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.60	4.40	321	116.00	0.00	6,806	7,595	7895
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.38	173	103.81	0.00	6,828	7,062	7088
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.30	0.00	328	100.30	0.00	5,000	5,015	5015
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.84	1.80	168	119.64	0.00	6,483	7,640	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.76	1.58	170	119.35	0.00	8,031	9,458	9585
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.36	2.59	175	134.95	0.00	11,490	15,209	15506
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.28	0.31	112	103.59	0.00	11,319	11,690	11725
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.37	0.28	112	100.65	0.00	6,862	6,887	6906
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.63	0.74	112	115.37	0.00	9,402	10,777	10846
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.14	0.50	140	99.63	0.00	4,000	3,965	3985
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.14	0.52	112	103.67	0.00	5,292	5,458	5486
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.33	1.09	198	107.41	0.00	8,546	9,087	9179



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## Bond Index Constituent

Clean Price Performance			Index Price 04-Sep-2018	Previous Index Price 03-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.58	100.59	-0.013%	-0.026%	-0.846%	-3.326%	-0.53	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.82	103.84	-0.018%	-0.031%	-0.767%	-3.202%	-0.47	0.78	0.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.14	107.19	-0.045%	-0.070%	-1.007%	-3.981%	-0.47	1.06	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.09	108.14	-0.043%	-0.043%	-0.982%	-3.160%	-0.48	1.57	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.60	111.65	-0.044%	-0.040%	-1.037%	-3.291%	-0.45	1.99	1.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.49	-0.059%	-0.065%	-0.443%	-0.470%	-0.17	3.47	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.35	-0.054%	-0.065%	-0.320%	0.416%	-0.07	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.84	117.92	-0.067%	-0.070%	-0.905%	-1.770%	-0.03	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.76	117.85	-0.069%	-0.062%	-0.845%	-1.471%	0.17	5.10	5.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.36	132.46	-0.073%	-0.080%	-0.984%	-2.190%	0.36	5.68	5.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.28	103.34	-0.057%	-0.027%	-0.535%	0.336%	0.56	7.42	7.38
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.37	100.45	-0.076%	-0.037%	-0.480%		0.86	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.63	114.73	-0.085%	-0.065%	-0.868%	-0.819%	1.06	10.37	10.26
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.14	99.22	-0.082%	-0.056%	-1.092%		1.37	13.39	13.21
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.14	103.28	-0.137%	-0.077%	-1.271%	-0.561%	1.51	16.13	15.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.33	106.59	-0.246%	-0.173%	-1.887%	0.623%	1.70	20.79	20.44

Return Price Performance			Index Price 04-Sep-2018	Previous Index Price 03-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.54	104.54	0.000%	0.023%	-0.031%	-0.372%	-0.53	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.77	-0.007%	0.015%	0.005%	-4.409%	-0.47	0.78	0.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	112.36	-0.028%	-0.010%	-0.007%	-0.370%	-0.47	1.06	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.84	-0.031%	0.004%	-0.224%	-4.319%	-0.48	1.57	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.00	116.03	-0.031%	0.009%	-0.216%	-0.333%	-0.45	1.99	1.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.81	103.87	-0.057%	-0.056%	-0.301%	-0.710%	-0.17	3.47	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.35	-0.054%	-0.065%	-0.320%	0.416%	-0.07	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.64	119.71	-0.057%	-0.033%	-0.300%	-2.733%	-0.03	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.35	119.42	-0.059%	-0.029%	-0.316%	-2.323%	0.17	5.10	5.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.95	135.03	-0.061%	-0.034%	-0.240%	-3.351%	0.36	5.68	5.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.59	103.64	-0.054%	-0.016%	-0.358%	0.027%	0.56	7.42	7.38
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.65	100.72	-0.073%	-0.027%	-0.315%		0.86	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.37	115.46	-0.079%	-0.042%	-0.487%	-1.460%	1.06	10.37	10.26
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.63	99.71	-0.077%	-0.041%	-0.851%		1.37	13.39	13.21

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.67	103.80	-0.131%	-0.058%	-0.971%	-1.070%	1.51	16.13	15.89
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.41	107.67	-0.239%	-0.152%	-1.539%	0.020%	1.70	20.79	20.44