

# Euronext Dublin - Daily Bond Index Report

Friday 14 September, 2018



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## Bond Indices Performance

| Index                        | Close Value<br>14-Sep-2018 | Previous Close<br>Value<br>13-Sep-2018 | % Change | Performance |        |        | Since Inception<br>30-June-04 | Macaulay<br>Duration | Modified<br>Duration | Yield to<br>Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
|                              |                            |  |          | MTD         | QTD    | YTD    |                               |                      |                      |                      |
| All Bond Index (Clean)       | 113.48                     | 113.63                                 | -0.128%  | -0.50%      | -1.34% | -2.01% | 13.48%                        | 6.28                 | 6.22                 | 0.95                 |
| All Bond Index (Return)      | 203.87                     | 204.11                                 | -0.119%  | -0.39%      | -0.74% | -0.13% | 103.87%                       | 6.28                 | 6.22                 | 0.95                 |
| Under 3 Bond Index (Clean)   | 82.37                      | 82.39                                  | -0.013%  | -0.19%      | -1.08% | -3.50% | -17.63%                       | 1.09                 | 1.09                 | -0.48                |
| Under 3 Bond Index (Return)  | 142.52                     | 142.52                                 | -0.001%  | -0.02%      | -0.13% | -0.41% | 42.52%                        | 1.09                 | 1.09                 | -0.48                |
| Under 5 Bond Index (Clean)   | 96.01                      | 96.04                                  | -0.024%  | -0.21%      | -0.98% | -2.71% | -3.99%                        | 1.97                 | 1.97                 | -0.21                |
| Under 5 Bond Index (Return)  | 168.39                     | 168.41                                 | -0.014%  | -0.08%      | -0.24% | -0.22% | 68.39%                        | 1.97                 | 1.97                 | -0.21                |
| Under 10 Bond Index (Clean)  | 108.18                     | 108.26                                 | -0.071%  | -0.35%      | -1.09% | -2.23% | 8.18%                         | 3.90                 | 3.88                 | 0.34                 |
| Under 10 Bond Index (Return) | 190.50                     | 190.61                                 | -0.061%  | -0.23%      | -0.43% | -0.26% | 90.50%                        | 3.90                 | 3.88                 | 0.34                 |
| 5 Plus Bond Index (Clean)    | 129.65                     | 129.93                                 | -0.215%  | -0.75%      | -1.64% | -1.38% | 29.65%                        | 9.95                 | 9.84                 | 1.14                 |
| 5 Plus Bond Index (Return)   | 232.73                     | 233.22                                 | -0.207%  | -0.66%      | -1.17% | -0.04% | 132.73%                       | 9.95                 | 9.84                 | 1.14                 |
| 10 Plus Bond Index (Clean)   | 139.95                     | 140.42                                 | -0.334%  | -1.06%      | -2.24% | -1.14% | 39.95%                        | 15.03                | 14.80                | 1.52                 |
| 10 Plus Bond Index (Return)  | 261.44                     | 262.30                                 | -0.327%  | -0.98%      | -1.85% | 0.42%  | 161.44%                       | 15.03                | 14.80                | 1.52                 |

## Constituent Details

| ISIN         | SEDOL   | Bond Name           | Maturity<br>Date | Coupon | Coupon<br>Frequency | Clean<br>Price | Acc Int | Acc Int<br>Days | Dirty<br>Price | Cash | Nominal Amt<br>O/S(m) | O/S Amt Clean<br>Price | O/S Amt<br>Dirty Price |
|--------------|---------|---------------------|------------------|--------|---------------------|----------------|---------|-----------------|----------------|------|-----------------------|------------------------|------------------------|
| IE00B28HXX02 | B28HXX0 | 4.5 Treas Bnd 2018  | 18-Oct-18        | 4.5    | Annual              | 100.42         | 4.08    | 331             | 104.50         | 0.00 | 8,835                 | 8,872                  | 9233                   |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19        | 4.4    | Annual              | 103.75         | 1.06    | 88              | 104.81         | 0.00 | 7,090                 | 7,356                  | 7431                   |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19        | 5.9    | Annual              | 107.00         | 5.35    | 331             | 112.35         | 0.00 | 6,022                 | 6,444                  | 6766                   |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20        | 4.5    | Annual              | 107.89         | 1.84    | 149             | 109.73         | 0.00 | 10,661                | 11,503                 | 11698                  |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20        | 5      | Annual              | 111.39         | 4.53    | 331             | 115.92         | 0.00 | 6,806                 | 7,581                  | 7889                   |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22        | .8     | Annual              | 103.30         | 0.40    | 183             | 103.70         | 0.00 | 6,828                 | 7,053                  | 7080                   |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022  | 18-Oct-22        | 0      | Annual              | 100.12         | 0.00    | 338             | 100.12         | 0.00 | 5,000                 | 5,006                  | 5006                   |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23        | 3.9    | Annual              | 117.51         | 1.90    | 178             | 119.41         | 0.00 | 6,483                 | 7,619                  | 7742                   |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24        | 3.4    | Annual              | 117.35         | 1.68    | 180             | 119.03         | 0.00 | 8,031                 | 9,424                  | 9559                   |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25        | 5.4    | Annual              | 131.76         | 2.74    | 185             | 134.50         | 0.00 | 11,490                | 15,140                 | 15454                  |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26        | 1      | Annual              | 102.75         | 0.33    | 122             | 103.08         | 0.00 | 11,319                | 11,630                 | 11668                  |
| IE00BDHDP44  | BDHDP44 | 0.9 Treas Bnd 2028  | 15-May-28        | .9     | Annual              | 99.71          | 0.30    | 122             | 100.01         | 0.00 | 7,862                 | 7,839                  | 7862                   |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30        | 2.4    | Annual              | 113.79         | 0.80    | 122             | 114.59         | 0.00 | 9,402                 | 10,698                 | 10774                  |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033  | 15-May-33        | 1.3    | Annual              | 98.47          | 0.53    | 150             | 99.00          | 0.00 | 4,000                 | 3,939                  | 3960                   |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37        | 1.7    | Annual              | 102.04         | 0.57    | 122             | 102.61         | 0.00 | 5,292                 | 5,400                  | 5430                   |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45        | 2      | Annual              | 104.95         | 1.14    | 208             | 106.09         | 0.00 | 8,546                 | 8,969                  | 9067                   |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>14-Sep-2018 | Previous<br>Index Price<br>13-Sep-2018 | % Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|-------------------------|---------|---------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                    | SEDOL   | Bond Name           |                            |  |          | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B28HXX02            | B28HXX0 | 4.5 Treas Bnd 2018  | 100.42                     | 100.44                                 | -0.018%  | -0.187%     | -1.006% | -3.481% | -0.57                | 0.08                 | 0.08                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 103.75                     | 103.75                                 | -0.004%  | -0.105%     | -0.841% | -3.273% | -0.58                | 0.75                 | 0.75                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 107.00                     | 107.03                                 | -0.027%  | -0.200%     | -1.136% | -4.106% | -0.53                | 1.03                 | 1.04                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 107.89                     | 107.90                                 | -0.007%  | -0.224%     | -1.162% | -3.336% | -0.46                | 1.54                 | 1.55                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 111.39                     | 111.41                                 | -0.016%  | -0.230%     | -1.225% | -3.475% | -0.43                | 1.95                 | 1.96                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.30                     | 103.33                                 | -0.030%  | -0.193%     | -0.571% | -0.598% | -0.14                | 3.44                 | 3.45                 |
| IE00BDHDPQ37            | BDHDPQ3 | 0.0 Treas Bnd 2022  | 100.12                     | 100.17                                 | -0.045%  | -0.236%     | -0.491% | 0.244%  | -0.03                | 4.08                 | 4.08                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 117.51                     | 117.58                                 | -0.064%  | -0.352%     | -1.185% | -2.047% | 0.01                 | 4.18                 | 4.18                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 117.35                     | 117.44                                 | -0.077%  | -0.414%     | -1.194% | -1.818% | 0.22                 | 5.07                 | 5.06                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 131.76                     | 131.91                                 | -0.114%  | -0.534%     | -1.435% | -2.634% | 0.42                 | 5.65                 | 5.62                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 102.75                     | 102.91                                 | -0.159%  | -0.540%     | -1.046% | -0.179% | 0.63                 | 7.39                 | 7.34                 |
| IE00BDHDPQ44            | BDHDPQ4 | 0.9 Treas Bnd 2028  | 99.71                      | 99.92                                  | -0.217%  | -0.697%     | -1.137% |         | 0.93                 | 9.26                 | 9.18                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.79                     | 114.09                                 | -0.264%  | -0.796%     | -1.594% | -1.544% | 1.13                 | 10.33                | 10.22                |
| IE00BFZRPZ02            | BFZRPZ0 | 1.3 Treas Bnd 2033  | 98.47                      | 98.73                                  | -0.269%  | -0.731%     | -1.759% |         | 1.42                 | 13.35                | 13.17                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 102.04                     | 102.41                                 | -0.355%  | -1.142%     | -2.324% | -1.622% | 1.57                 | 16.08                | 15.83                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 104.95                     | 105.41                                 | -0.434%  | -1.463%     | -3.155% | -0.678% | 1.76                 | 20.71                | 20.35                |

| Return Price Performance |         |                     | Index Price<br>14-Sep-2018 | Previous<br>Index Price<br>13-Sep-2018 | % Change | Performance |         |         | Yield to<br>Maturity | Macaulay<br>Duration | Modified<br>Duration |
|--------------------------|---------|---------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN                     | SEDOL   | Bond Name           |                            |  |          | MTD         | QTD     | YTD     |                      |                      |                      |
| IE00B28HXX02             | B28HXX0 | 4.5 Treas Bnd 2018  | 104.50                     | 104.51                                 | -0.005%  | -0.014%     | -0.068% | -0.409% | -0.57                | 0.08                 | 0.08                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 104.81                     | 104.80                                 | 0.009%   | 0.057%      | 0.047%  | -4.369% | -0.58                | 0.75                 | 0.75                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 112.35                     | 112.36                                 | -0.012%  | 0.011%      | 0.013%  | -0.349% | -0.53                | 1.03                 | 1.04                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 109.73                     | 109.73                                 | 0.003%   | -0.064%     | -0.291% | -4.384% | -0.46                | 1.54                 | 1.55                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 115.92                     | 115.93                                 | -0.004%  | -0.056%     | -0.280% | -0.397% | -0.43                | 1.95                 | 1.96                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.70                     | 103.73                                 | -0.028%  | -0.163%     | -0.407% | -0.816% | -0.14                | 3.44                 | 3.45                 |
| IE00BDHDPQ37             | BDHDPQ3 | 0.0 Treas Bnd 2022  | 100.12                     | 100.17                                 | -0.045%  | -0.236%     | -0.491% | 0.244%  | -0.03                | 4.08                 | 4.08                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 119.41                     | 119.48                                 | -0.054%  | -0.221%     | -0.488% | -2.917% | 0.01                 | 4.18                 | 4.18                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 119.03                     | 119.11                                 | -0.068%  | -0.299%     | -0.585% | -2.586% | 0.22                 | 5.07                 | 5.06                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 134.50                     | 134.63                                 | -0.100%  | -0.370%     | -0.576% | -3.676% | 0.42                 | 5.65                 | 5.62                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 103.08                     | 103.25                                 | -0.157%  | -0.502%     | -0.842% | -0.459% | 0.63                 | 7.39                 | 7.34                 |
| IE00BDHDPQ44             | BDHDPQ4 | 0.9 Treas Bnd 2028  | 100.01                     | 100.22                                 | -0.214%  | -0.661%     | -0.947% |         | 0.93                 | 9.26                 | 9.18                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 114.59                     | 114.89                                 | -0.257%  | -0.711%     | -1.153% | -2.120% | 1.13                 | 10.33                | 10.22                |
| IE00BFZRPZ02             | BFZRPZ0 | 1.3 Treas Bnd 2033  | 99.00                      | 99.26                                  | -0.265%  | -0.677%     | -1.482% |         | 1.42                 | 13.35                | 13.17                |

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|--------------|---------|--------------------|--------|--------|---------|---------|---------|---------|------|-------|-------|
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 102.61 | 102.97 | -0.350% | -1.074% | -1.977% | -2.076% | 1.57 | 16.08 | 15.83 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 106.09 | 106.54 | -0.423% | -1.377% | -2.747% | -1.207% | 1.76 | 20.71 | 20.35 |