

# Euronext Dublin - Daily Bond Index Report

Tuesday 16 October, 2018



28 Anglesea Street  
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## Bond Indices Performance

| Index                        | Close Value<br>16-Oct-2018 | Previous Close<br>Value<br>15-Oct-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)       | 112.64                     | 112.50                                 | 0.127%   | -0.41%      | -0.41% | -2.74% | 12.64%                        | 6.74                 | 6.67                 | 1.05                 |
| All Bond Index (Return)      | 202.87                     | 202.60                                 | 0.133%   | -0.27%      | -0.27% | -0.62% | 102.87%                       | 6.74                 | 6.67                 | 1.05                 |
| Under 3 Bond Index (Clean)   | 82.02                      | 82.03                                  | -0.018%  | -0.23%      | -0.23% | -3.92% | -17.98%                       | 1.31                 | 1.31                 | -0.45                |
| Under 3 Bond Index (Return)  | 142.47                     | 142.48                                 | -0.006%  | 0.00%       | 0.00%  | -0.44% | 42.47%                        | 1.31                 | 1.31                 | -0.45                |
| Under 5 Bond Index (Clean)   | 95.59                      | 95.58                                  | 0.004%   | -0.23%      | -0.23% | -3.14% | -4.41%                        | 2.23                 | 2.23                 | -0.14                |
| Under 5 Bond Index (Return)  | 168.16                     | 168.13                                 | 0.013%   | -0.06%      | -0.06% | -0.35% | 68.16%                        | 2.23                 | 2.23                 | -0.14                |
| Under 10 Bond Index (Clean)  | 107.51                     | 107.45                                 | 0.059%   | -0.30%      | -0.30% | -2.83% | 7.51%                         | 4.18                 | 4.16                 | 0.44                 |
| Under 10 Bond Index (Return) | 189.83                     | 189.71                                 | 0.066%   | -0.15%      | -0.15% | -0.61% | 89.83%                        | 4.18                 | 4.16                 | 0.44                 |
| 5 Plus Bond Index (Clean)    | 128.38                     | 128.11                                 | 0.213%   | -0.55%      | -0.55% | -2.35% | 28.38%                        | 9.92                 | 9.79                 | 1.24                 |
| 5 Plus Bond Index (Return)   | 230.92                     | 230.42                                 | 0.217%   | -0.44%      | -0.44% | -0.82% | 130.92%                       | 9.92                 | 9.79                 | 1.24                 |
| 10 Plus Bond Index (Clean)   | 138.32                     | 137.85                                 | 0.335%   | -0.79%      | -0.79% | -2.29% | 38.32%                        | 14.60                | 14.38                | 1.58                 |
| 10 Plus Bond Index (Return)  | 258.83                     | 257.96                                 | 0.337%   | -0.69%      | -0.69% | -0.58% | 158.83%                       | 14.60                | 14.38                | 1.58                 |

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## 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           | 100.02      | 4.48    | 363          | 104.49      | 0.00 | 8,835              | 8,837               | 9232                |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019  | 18-Jun-19     | 4.4    | Annual           | 103.28      | 1.45    | 120          | 104.72      | 0.00 | 7,090              | 7,322               | 7425                |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019  | 18-Oct-19     | 5.9    | Annual           | 106.43      | 5.87    | 363          | 112.30      | 0.00 | 6,022              | 6,409               | 6763                |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020  | 18-Apr-20     | 4.5    | Annual           | 107.45      | 2.23    | 181          | 109.68      | 0.00 | 10,661             | 11,455              | 11693               |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020  | 18-Oct-20     | 5      | Annual           | 110.94      | 4.97    | 363          | 115.91      | 0.00 | 6,806              | 7,550               | 7889                |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022  | 15-Mar-22     | .8     | Annual           | 102.93      | 0.47    | 215          | 103.40      | 0.00 | 6,828              | 7,028               | 7060                |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022  | 18-Oct-22     | 0      | Annual           | 99.79       | 0.00    | 5            | 99.79       | 0.00 | 5,000              | 4,989               | 4989                |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023  | 20-Mar-23     | 3.9    | Annual           | 116.71      | 2.24    | 210          | 118.95      | 0.00 | 6,483              | 7,567               | 7712                |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024  | 18-Mar-24     | 3.4    | Annual           | 116.50      | 1.98    | 212          | 118.48      | 0.00 | 8,031              | 9,356               | 9515                |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025  | 13-Mar-25     | 5.4    | Annual           | 130.47      | 3.21    | 217          | 133.68      | 0.00 | 11,490             | 14,991              | 15360               |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26     | 1      | Annual           | 101.94      | 0.42    | 154          | 102.36      | 0.00 | 11,319             | 11,538              | 11586               |
| IE00BDHDPQ44 | BDHDPQ4 | 0.9 Treas Bnd 2028  | 15-May-28     | .9     | Annual           | 98.79       | 0.38    | 154          | 99.17       | 0.00 | 7,862              | 7,767               | 7797                |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030  | 15-May-30     | 2.4    | Annual           | 112.46      | 1.01    | 154          | 113.48      | 0.00 | 9,402              | 10,573              | 10668               |
| IE00BFZRQ242 | BFZRQ24 | 1.35 Treas Bnd 2031 | 18-Mar-31     | 1.35   | Annual           | 100.15      | 0.00    | 0            | 100.15      | 0.00 | 3,000              | 3,005               | 3005                |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033  | 15-May-33     | 1.3    | Annual           | 97.43       | 0.65    | 182          | 98.08       | 0.00 | 4,000              | 3,897               | 3923                |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 15-May-37     | 1.7    | Annual           | 100.79      | 0.72    | 154          | 101.51      | 0.00 | 5,292              | 5,334               | 5372                |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 18-Feb-45     | 2      | Annual           | 103.72      | 1.32    | 240          | 105.04      | 0.00 | 8,546              | 8,864               | 8976                |



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## Bond Index Constituent

| Clean Price Performance |         |                     | Index Price<br>16-Oct-2018 | Previous<br>Index Price<br>15-Oct-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  | 100.02                     | 99.99                                  | 0.029%   | -0.202%     | -0.202% | -3.866% | -2.33                | 0.00                 | 0.00                 |
| IE00B2QTFG59            | B2QTFG5 | 4.4 Treas Bnd 2019  | 103.28                     | 103.29                                 | -0.012%  | -0.267%     | -0.267% | -3.712% | -0.50                | 0.67                 | 0.67                 |
| IE00B6089D15            | B6089D1 | 5.9 Treas Bnd 2019  | 106.43                     | 106.45                                 | -0.025%  | -0.300%     | -0.300% | -4.619% | -0.50                | 1.00                 | 1.01                 |
| IE0034074488            | 3407448 | 4.5 Treas Bnd 2020  | 107.45                     | 107.47                                 | -0.020%  | -0.199%     | -0.199% | -3.735% | -0.44                | 1.46                 | 1.46                 |
| IE00B60Z6194            | B60Z619 | 5.0 Treas Bnd 2020  | 110.94                     | 110.96                                 | -0.018%  | -0.173%     | -0.173% | -3.867% | -0.43                | 1.96                 | 1.96                 |
| IE00BJ38CQ36            | BJ38CQ3 | 0.8 Treas Bnd 2022  | 102.93                     | 102.90                                 | 0.033%   | -0.177%     | -0.177% | -0.951% | -0.06                | 3.36                 | 3.36                 |
| IE00BDHDPQ37            | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.79                      | 99.75                                  | 0.044%   | -0.147%     | -0.147% | -0.091% | 0.05                 | 4.00                 | 4.00                 |
| IE00B4S3JD47            | B4S3JD4 | 3.9 Treas Bnd 2023  | 116.71                     | 116.66                                 | 0.048%   | -0.326%     | -0.326% | -2.712% | 0.11                 | 4.09                 | 4.09                 |
| IE00B6X95T99            | B6X95T9 | 3.4 Treas Bnd 2024  | 116.50                     | 116.43                                 | 0.061%   | -0.326%     | -0.326% | -2.528% | 0.32                 | 4.99                 | 4.97                 |
| IE00B4TV0D44            | B4TV0D4 | 5.4 Treas Bnd 2025  | 130.47                     | 130.35                                 | 0.085%   | -0.448%     | -0.448% | -3.591% | 0.54                 | 5.56                 | 5.53                 |
| IE00BV8C9418            | BV8C941 | 1.0 Treas Bond 2026 | 101.94                     | 101.77                                 | 0.168%   | -0.357%     | -0.357% | -0.968% | 0.74                 | 7.30                 | 7.25                 |
| IE00BDHDP44             | BDHDP44 | 0.9 Treas Bnd 2028  | 98.79                      | 98.58                                  | 0.214%   | -0.438%     | -0.438% |         | 1.03                 | 9.18                 | 9.08                 |
| IE00BJ38CR43            | BJ38CR4 | 2.4 Treas Bnd 2030  | 112.46                     | 112.20                                 | 0.236%   | -0.674%     | -0.674% | -2.694% | 1.24                 | 10.24                | 10.12                |
| IE00BFZRQ242            | BFZRQ24 | 1.35 Treas Bnd 2031 | 100.15                     | 99.90                                  | 0.250%   |             |         |         | 1.34                 | 11.51                | 11.36                |
| IE00BFZRPZ02            | BFZRPZ0 | 1.3 Treas Bnd 2033  | 97.43                      | 97.12                                  | 0.319%   | -0.638%     | -0.638% |         | 1.50                 | 13.26                | 13.07                |
| IE00BV8C9B83            | BV8C9B8 | 1.7 Treas Bnd 2037  | 100.79                     | 100.41                                 | 0.382%   | -0.677%     | -0.677% | -2.829% | 1.65                 | 15.98                | 15.72                |
| IE00BV8C9186            | BV8C918 | 2.0 Treas Bnd 2045  | 103.72                     | 103.24                                 | 0.462%   | -1.044%     | -1.044% | -1.844% | 1.82                 | 20.59                | 20.22                |

| Return Price Performance |         |                     | Index Price<br>16-Oct-2018 | Previous<br>Index Price<br>15-Oct-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  | 104.49                     | 104.45                                 | 0.039%   | 0.019%      | 0.019%  | -0.415% | -2.33                | 0.00                 | 0.00                 |
| IE00B2QTFG59             | B2QTFG5 | 4.4 Treas Bnd 2019  | 104.72                     | 104.72                                 | 0.000%   | -0.056%     | -0.056% | -4.445% | -0.50                | 0.67                 | 0.67                 |
| IE00B6089D15             | B6089D1 | 5.9 Treas Bnd 2019  | 112.30                     | 112.31                                 | -0.010%  | -0.026%     | -0.026% | -0.398% | -0.50                | 1.00                 | 1.01                 |
| IE0034074488             | 3407448 | 4.5 Treas Bnd 2020  | 109.68                     | 109.69                                 | -0.007%  | 0.007%      | 0.007%  | -4.428% | -0.44                | 1.46                 | 1.46                 |
| IE00B60Z6194             | B60Z619 | 5.0 Treas Bnd 2020  | 115.91                     | 115.92                                 | -0.005%  | 0.047%      | 0.047%  | -0.408% | -0.43                | 1.96                 | 1.96                 |
| IE00BJ38CQ36             | BJ38CQ3 | 0.8 Treas Bnd 2022  | 103.40                     | 103.37                                 | 0.035%   | -0.139%     | -0.139% | -1.100% | -0.06                | 3.36                 | 3.36                 |
| IE00BDHDPQ37             | BDHDPQ3 | 0.0 Treas Bnd 2022  | 99.79                      | 99.75                                  | 0.044%   | -0.147%     | -0.147% | -0.091% | 0.05                 | 4.00                 | 4.00                 |
| IE00B4S3JD47             | B4S3JD4 | 3.9 Treas Bnd 2023  | 118.95                     | 118.89                                 | 0.056%   | -0.160%     | -0.160% | -3.289% | 0.11                 | 4.09                 | 4.09                 |
| IE00B6X95T99             | B6X95T9 | 3.4 Treas Bnd 2024  | 118.48                     | 118.39                                 | 0.068%   | -0.179%     | -0.179% | -3.037% | 0.32                 | 4.99                 | 4.97                 |
| IE00B4TV0D44             | B4TV0D4 | 5.4 Treas Bnd 2025  | 133.68                     | 133.55                                 | 0.094%   | -0.240%     | -0.240% | -4.264% | 0.54                 | 5.56                 | 5.53                 |
| IE00BV8C9418             | BV8C941 | 1.0 Treas Bond 2026 | 102.36                     | 102.19                                 | 0.169%   | -0.309%     | -0.309% | -1.159% | 0.74                 | 7.30                 | 7.25                 |
| IE00BDHDP44              | BDHDP44 | 0.9 Treas Bnd 2028  | 99.17                      | 98.96                                  | 0.216%   | -0.392%     | -0.392% |         | 1.03                 | 9.18                 | 9.08                 |
| IE00BJ38CR43             | BJ38CR4 | 2.4 Treas Bnd 2030  | 113.48                     | 113.20                                 | 0.240%   | -0.564%     | -0.564% | -3.075% | 1.24                 | 10.24                | 10.12                |

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|--------------|---------|---------------------|--------|--------|--------|---------|---------|---------|------|-------|-------|
| IE00BFZRQ242 | BFZRQ24 | 1.35 Treas Bnd 2031 | 100.15 | 99.90  | 0.250% |         |         |         | 1.34 | 11.51 | 11.36 |
| IE00BFZRP202 | BFZRP20 | 1.3 Treas Bnd 2033  | 98.08  | 97.77  | 0.320% | -0.570% | -0.570% |         | 1.50 | 13.26 | 13.07 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037  | 101.51 | 101.12 | 0.384% | -0.591% | -0.591% | -3.128% | 1.65 | 15.98 | 15.72 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045  | 105.04 | 104.55 | 0.461% | -0.938% | -0.938% | -2.192% | 1.82 | 20.59 | 20.22 |