

# Euronext Dublin - Daily Bond Index Report

Friday 13 July, 2018



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## Bond Indices Performance

Index	Close Value 13-Jul-2018	Previous Close Value 12-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.89	114.80	0.079%	-0.12%	-0.12%	-0.80%	14.89%	6.48	6.42	0.81
All Bond Index (Return)	205.37	205.20	0.086%	-0.01%	-0.01%	0.61%	105.37%	6.48	6.42	0.81
Under 3 Bond Index (Clean)	83.09	83.10	-0.006%	-0.22%	-0.22%	-2.66%	-16.91%	1.26	1.27	-0.48
Under 3 Bond Index (Return)	142.65	142.64	0.006%	-0.04%	-0.04%	-0.32%	42.65%	1.26	1.27	-0.48
Under 5 Bond Index (Clean)	96.79	96.78	0.010%	-0.18%	-0.18%	-1.91%	-3.21%	2.15	2.15	-0.29
Under 5 Bond Index (Return)	168.72	168.69	0.019%	-0.04%	-0.04%	-0.02%	68.72%	2.15	2.15	-0.29
Under 10 Bond Index (Clean)	109.23	109.18	0.047%	-0.13%	-0.13%	-1.28%	9.23%	4.03	4.02	0.21
Under 10 Bond Index (Return)	191.31	191.20	0.055%	-0.01%	-0.01%	0.16%	91.31%	4.03	4.02	0.21
5 Plus Bond Index (Clean)	131.72	131.54	0.138%	-0.06%	-0.06%	0.19%	31.72%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.54	235.20	0.142%	0.02%	0.02%	1.17%	135.54%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.04	142.76	0.193%	-0.08%	-0.08%	1.04%	43.04%	15.27	15.06	1.38
10 Plus Bond Index (Return)	266.34	265.82	0.197%	-0.01%	-0.01%	2.30%	166.34%	15.27	15.06	1.38

## 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	101.27	3.30	268	104.57	0.00	8,835	8,947	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.45	0.30	25	104.75	0.00	7,090	7,405	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.99	4.33	268	112.32	0.00	6,022	6,504	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.88	1.06	86	109.94	0.00	10,661	11,608	11721
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.49	3.67	268	116.16	0.00	6,806	7,656	7905
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.26	120	104.06	0.00	6,828	7,087	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.56	0.00	275	100.56	0.00	5,000	5,028	5028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.77	1.23	115	120.00	0.00	6,483	7,700	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	1.09	117	119.75	0.00	8,031	9,530	9617
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.52	1.81	122	135.33	0.00	11,490	15,342	15549
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.83	0.16	59	103.99	0.00	11,319	11,752	11770
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.91	0.15	59	101.06	0.00	6,835	6,887	6897
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.55	0.39	59	115.94	0.00	9,402	10,863	10900
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.06	0.31	87	100.37	0.00	4,000	4,002	4015
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.49	0.28	59	104.76	0.00	5,292	5,529	5544
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.27	0.80	145	109.06	0.00	8,518	9,218	9285



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## Bond Index Constituent

Clean Price Performance			Index Price 13-Jul-2018	Previous Index Price 12-Jul-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.27	101.26	0.002%	-0.171%	-0.171%	-2.667%	-0.45	0.26	0.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.45	104.45	-0.004%	-0.171%	-0.171%	-2.620%	-0.41	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.99	108.00	-0.009%	-0.219%	-0.219%	-3.216%	-0.44	1.20	1.21
IE0034074488	3407448	4.5 Treas Bnd 2020	108.88	108.89	-0.007%	-0.259%	-0.259%	-2.453%	-0.53	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.49	112.50	-0.014%	-0.251%	-0.251%	-2.523%	-0.49	2.13	2.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.76	0.037%	-0.086%	-0.086%	-0.113%	-0.23	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.51	0.044%	-0.063%	-0.063%	0.676%	-0.13	4.26	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.77	118.71	0.051%	-0.124%	-0.124%	-0.995%	-0.10	4.35	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	118.59	0.062%	-0.088%	-0.088%	-0.720%	0.10	5.24	5.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.52	133.41	0.082%	-0.117%	-0.117%	-1.333%	0.30	5.82	5.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	103.70	0.122%	-0.010%	-0.010%	0.867%	0.50	7.56	7.52
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.91	100.76	0.155%	0.058%	0.058%		0.80	9.44	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	115.36	0.166%	-0.074%	-0.074%	-0.023%	1.00	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.06	99.84	0.218%	-0.169%	-0.169%		1.30	13.54	13.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.49	104.25	0.227%	0.014%	0.014%	0.734%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.27	108.06	0.192%	-0.096%	-0.096%	2.460%	1.62	20.99	20.65

Return Price Performance			Index Price 13-Jul-2018	Previous Index Price 12-Jul-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	104.56	0.014%	-0.001%	-0.001%	-0.342%	-0.45	0.26	0.26
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.74	0.008%	-0.010%	-0.010%	-4.423%	-0.41	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	112.32	0.005%	-0.010%	-0.010%	-0.373%	-0.44	1.20	1.21
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.93	0.004%	-0.101%	-0.101%	-4.202%	-0.53	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.16	116.16	-0.003%	-0.078%	-0.078%	-0.195%	-0.49	2.13	2.14
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.02	0.038%	-0.056%	-0.056%	-0.466%	-0.23	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.51	0.044%	-0.063%	-0.063%	0.676%	-0.13	4.26	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	119.93	0.060%	0.003%	0.003%	-2.438%	-0.10	4.35	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.75	119.67	0.069%	0.022%	0.022%	-1.992%	0.10	5.24	5.24
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.33	135.20	0.092%	0.037%	0.037%	-3.082%	0.30	5.82	5.81
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.99	103.86	0.124%	0.028%	0.028%	0.414%	0.50	7.56	7.52
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.06	100.90	0.157%	0.092%	0.092%		0.80	9.44	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	115.74	0.171%	0.005%	0.005%	-0.973%	1.00	10.52	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.37	100.15	0.222%	-0.118%	-0.118%		1.30	13.54	13.37

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.76	104.52	0.232%	0.076%	0.076%	-0.024%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.06	108.85	0.195%	-0.026%	-0.026%	1.558%	1.62	20.99	20.65