

Euronext Dublin - Daily Bond Index Report



Tuesday 17 July, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 17-Jul-2018	Previous Close Value 16-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.86	114.75	0.091%	-0.15%	-0.15%	-0.83%	14.86%	6.48	6.42	0.82
All Bond Index (Return)	205.38	205.18	0.097%	-0.01%	-0.01%	0.61%	105.38%	6.48	6.42	0.82
Under 3 Bond Index (Clean)	83.06	83.07	-0.018%	-0.26%	-0.26%	-2.70%	-16.94%	1.25	1.26	-0.47
Under 3 Bond Index (Return)	142.66	142.67	-0.006%	-0.04%	-0.04%	-0.31%	42.66%	1.25	1.26	-0.47
Under 5 Bond Index (Clean)	96.75	96.76	-0.004%	-0.22%	-0.22%	-1.95%	-3.25%	2.14	2.15	-0.28
Under 5 Bond Index (Return)	168.72	168.71	0.005%	-0.04%	-0.04%	-0.02%	68.72%	2.14	2.15	-0.28
Under 10 Bond Index (Clean)	109.20	109.15	0.043%	-0.16%	-0.16%	-1.31%	9.20%	4.02	4.02	0.22
Under 10 Bond Index (Return)	191.31	191.21	0.051%	-0.01%	-0.01%	0.16%	91.31%	4.02	4.02	0.22
5 Plus Bond Index (Clean)	131.70	131.47	0.171%	-0.08%	-0.08%	0.18%	31.70%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.55	235.13	0.176%	0.03%	0.03%	1.17%	135.55%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.02	142.65	0.261%	-0.09%	-0.09%	1.03%	43.02%	15.27	15.06	1.39
10 Plus Bond Index (Return)	266.36	265.66	0.265%	0.00%	0.00%	2.31%	166.36%	15.27	15.06	1.39

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	101.22	3.35	272	104.57	0.00	8,835	8,943	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.43	0.35	29	104.78	0.00	7,090	7,404	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.96	4.40	272	112.35	0.00	6,022	6,502	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.83	1.11	90	109.94	0.00	10,661	11,602	11720
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.42	3.73	272	116.14	0.00	6,806	7,651	7904
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.76	0.27	124	104.03	0.00	6,828	7,084	7103
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.53	0.00	279	100.53	0.00	5,000	5,027	5027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.71	1.27	119	119.99	0.00	6,483	7,697	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.60	1.13	121	119.73	0.00	8,031	9,525	9615
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.45	1.86	126	135.32	0.00	11,490	15,334	15548
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.84	0.17	63	104.01	0.00	11,319	11,753	11773
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.92	0.16	63	101.08	0.00	6,862	6,925	6936
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.53	0.41	63	115.94	0.00	9,402	10,861	10900
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.24	0.32	91	100.56	0.00	4,000	4,010	4023
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.47	0.29	63	104.76	0.00	5,292	5,529	5544
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.17	0.82	149	108.99	0.00	8,546	9,244	9314

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Bond Index Constituent

Clean Price Performance			Index Price 17-Jul-2018	Previous Index Price 16-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	101.22	101.24	-0.018%	-0.218%	-0.218%	-2.713%	-0.37	0.25	0.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.43	104.45	-0.018%	-0.189%	-0.189%	-2.638%	-0.42	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.96	107.98	-0.026%	-0.253%	-0.253%	-3.250%	-0.43	1.20	1.20
IE0034074488	3407448	4.5 Treas Bnd 2020	108.83	108.85	-0.017%	-0.306%	-0.306%	-2.499%	-0.51	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.42	112.43	-0.014%	-0.313%	-0.313%	-2.584%	-0.48	2.12	2.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.74	0.014%	-0.126%	-0.126%	-0.153%	-0.22	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.53	100.49	0.041%	-0.084%	-0.084%	0.654%	-0.13	4.25	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.71	118.68	0.027%	-0.172%	-0.172%	-1.043%	-0.10	4.34	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.60	118.54	0.055%	-0.141%	-0.141%	-0.771%	0.10	5.24	5.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.45	133.35	0.079%	-0.168%	-0.168%	-1.383%	0.31	5.82	5.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.84	103.67	0.162%	0.005%	0.005%	0.881%	0.50	7.56	7.52
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.92	100.75	0.167%	0.068%	0.068%		0.80	9.43	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.53	115.28	0.214%	-0.092%	-0.092%	-0.042%	1.00	10.51	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.24	99.94	0.301%	0.011%	0.011%		1.28	13.54	13.37
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.47	104.21	0.254%	-0.001%	-0.001%	0.718%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.17	107.85	0.302%	-0.185%	-0.185%	2.369%	1.62	20.98	20.64

Return Price Performance			Index Price 17-Jul-2018	Previous Index Price 16-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	104.58	-0.006%	0.000%	0.000%	-0.341%	-0.37	0.25	0.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.79	-0.007%	0.019%	0.019%	-4.395%	-0.42	0.92	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.36	-0.011%	0.015%	0.015%	-0.348%	-0.43	1.20	1.20
IE0034074488	3407448	4.5 Treas Bnd 2020	109.94	109.94	-0.005%	-0.102%	-0.102%	-4.203%	-0.51	1.71	1.72
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	116.15	-0.002%	-0.091%	-0.091%	-0.208%	-0.48	2.12	2.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.01	0.017%	-0.087%	-0.087%	-0.497%	-0.22	3.61	3.62
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.53	100.49	0.041%	-0.084%	-0.084%	0.654%	-0.13	4.25	4.26
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.99	119.94	0.036%	-0.009%	-0.009%	-2.450%	-0.10	4.34	4.35
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.73	119.65	0.062%	0.001%	0.001%	-2.013%	0.10	5.24	5.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.32	135.20	0.089%	0.031%	0.031%	-3.088%	0.31	5.82	5.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.01	103.84	0.165%	0.053%	0.053%	0.439%	0.50	7.56	7.52
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.08	100.91	0.168%	0.113%	0.113%		0.80	9.43	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.94	115.69	0.220%	0.010%	0.010%	-0.968%	1.00	10.51	10.41
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.56	100.26	0.303%	0.075%	0.075%		1.28	13.54	13.37

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.76	104.49	0.257%	0.078%	0.078%	-0.022%	1.43	16.29	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.99	108.66	0.306%	-0.094%	-0.094%	1.489%	1.62	20.98	20.64