

Euronext Dublin - Daily Bond Index Report



Wednesday 11 July, 2018

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Bond Indices Performance

Index	Close Value 11-Jul-2018	Previous Close Value 10-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	114.85	0.034%	-0.12%	-0.12%	-0.80%	14.89%	6.43	6.38	0.81
All Bond Index (Return)	205.33	205.25	0.041%	-0.03%	-0.03%	0.59%	105.33%	6.43	6.38	0.81
Under 3 Bond Index (Clean)	83.13	83.15	-0.023%	-0.17%	-0.17%	-2.62%	-16.87%	1.27	1.28	-0.48
Under 3 Bond Index (Return)	142.67	142.69	-0.010%	-0.03%	-0.03%	-0.30%	42.67%	1.27	1.28	-0.48
Under 5 Bond Index (Clean)	96.81	96.83	-0.019%	-0.16%	-0.16%	-1.90%	-3.19%	2.16	2.16	-0.27
Under 5 Bond Index (Return)	168.72	168.73	-0.009%	-0.04%	-0.04%	-0.02%	68.72%	2.16	2.16	-0.27
Under 10 Bond Index (Clean)	109.23	109.23	0.004%	-0.13%	-0.13%	-1.28%	9.23%	3.99	3.98	0.21
Under 10 Bond Index (Return)	191.28	191.25	0.012%	-0.03%	-0.03%	0.15%	91.28%	3.99	3.98	0.21
5 Plus Bond Index (Clean)	131.69	131.59	0.080%	-0.09%	-0.09%	0.17%	31.69%	10.16	10.05	1.01
5 Plus Bond Index (Return)	235.45	235.25	0.085%	-0.02%	-0.02%	1.13%	135.45%	10.16	10.05	1.01
10 Plus Bond Index (Clean)	143.00	142.79	0.144%	-0.10%	-0.10%	1.02%	43.00%	15.22	15.01	1.38
10 Plus Bond Index (Return)	266.25	265.85	0.149%	-0.04%	-0.04%	2.26%	166.25%	15.22	15.01	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	101.29	3.28	266	104.57	0.00	8,835	8,949	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.49	0.28	23	104.77	0.00	7,090	7,408	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.05	4.30	266	112.35	0.00	6,022	6,507	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.92	1.04	84	109.95	0.00	10,661	11,612	11722
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.56	3.64	266	116.21	0.00	6,806	7,661	7909
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.77	0.26	118	104.03	0.00	6,828	7,085	7103
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.50	0.00	273	100.50	0.00	5,000	5,025	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.73	1.21	113	119.94	0.00	6,483	7,698	7776
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.62	1.07	115	119.69	0.00	8,031	9,526	9612
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.51	1.78	120	135.28	0.00	11,490	15,341	15544
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.78	0.16	57	103.94	0.00	11,319	11,747	11765
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.91	0.14	57	101.05	0.00	5,875	5,928	5937
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.51	0.38	57	115.88	0.00	9,402	10,859	10894
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.94	0.30	85	100.24	0.00	4,000	3,997	4010
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.42	0.27	57	104.68	0.00	5,292	5,526	5540
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.33	0.78	143	109.12	0.00	8,214	8,898	8963

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Bond Index Constituent

Clean Price Performance			Index Price 11-Jul-2018	Previous Index Price 10-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	101.29	101.31	-0.024%	-0.148%	-0.148%	-2.645%	-0.34	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.49	104.51	-0.018%	-0.128%	-0.128%	-2.578%	-0.40	0.93	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.05	108.07	-0.017%	-0.165%	-0.165%	-3.165%	-0.43	1.21	1.22
IE0034074488	3407448	4.5 Treas Bnd 2020	108.92	108.95	-0.029%	-0.222%	-0.222%	-2.416%	-0.52	1.72	1.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.56	112.59	-0.020%	-0.183%	-0.183%	-2.457%	-0.50	2.14	2.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.78	-0.008%	-0.116%	-0.116%	-0.142%	-0.22	3.63	3.63
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.51	-0.011%	-0.115%	-0.115%	0.623%	-0.12	4.27	4.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.73	118.75	-0.015%	-0.156%	-0.156%	-1.027%	-0.09	4.36	4.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.62	118.60	0.014%	-0.125%	-0.125%	-0.756%	0.11	5.25	5.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.51	133.48	0.022%	-0.126%	-0.126%	-1.342%	0.31	5.83	5.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	103.73	0.056%	-0.050%	-0.050%	0.826%	0.51	7.57	7.54
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.91	100.84	0.064%	0.053%	0.053%		0.80	9.45	9.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.51	115.40	0.094%	-0.112%	-0.112%	-0.061%	1.00	10.53	10.42
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.94	99.81	0.125%	-0.292%	-0.292%		1.31	13.55	13.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.42	104.32	0.097%	-0.051%	-0.051%	0.668%	1.43	16.30	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.33	108.07	0.244%	-0.038%	-0.038%	2.519%	1.61	21.00	20.67

Return Price Performance			Index Price 11-Jul-2018	Previous Index Price 10-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	-0.011%	-0.003%	-0.003%	-0.344%	-0.34	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.78	-0.007%	0.011%	0.011%	-4.403%	-0.40	0.93	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.35	-0.002%	0.013%	0.013%	-0.349%	-0.43	1.21	1.22
IE0034074488	3407448	4.5 Treas Bnd 2020	109.95	109.97	-0.017%	-0.085%	-0.085%	-4.187%	-0.52	1.72	1.73
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.21	116.22	-0.008%	-0.035%	-0.035%	-0.152%	-0.50	2.14	2.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.03	104.03	-0.006%	-0.090%	-0.090%	-0.500%	-0.22	3.63	3.63
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.51	-0.011%	-0.115%	-0.115%	0.623%	-0.12	4.27	4.27
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.94	119.95	-0.007%	-0.048%	-0.048%	-2.487%	-0.09	4.36	4.36
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.69	119.66	0.022%	-0.030%	-0.030%	-2.043%	0.11	5.25	5.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.28	135.24	0.033%	0.006%	0.006%	-3.113%	0.31	5.83	5.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.94	103.88	0.059%	-0.018%	-0.018%	0.368%	0.51	7.57	7.54
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.05	100.98	0.067%	0.083%	0.083%		0.80	9.45	9.37
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.88	115.76	0.099%	-0.044%	-0.044%	-1.022%	1.00	10.53	10.42
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.24	100.11	0.129%	-0.249%	-0.249%		1.31	13.55	13.38

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.68	104.58	0.100%	0.002%	0.002%	-0.098%	1.43	16.30	16.07
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.12	108.85	0.248%	0.023%	0.023%	1.607%	1.61	21.00	20.67