

Euronext Dublin - Daily Bond Index Report

Wednesday 18 July, 2018



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Bond Indices Performance

Index	Close Value 18-Jul-2018	Previous Close Value 17-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.87	114.86	0.013%	-0.13%	-0.13%	-0.81%	14.87%	6.47	6.42	0.81
All Bond Index (Return)	205.42	205.38	0.021%	0.01%	0.01%	0.63%	105.42%	6.47	6.42	0.81
Under 3 Bond Index (Clean)	83.05	83.06	-0.012%	-0.27%	-0.27%	-2.71%	-16.95%	1.25	1.26	-0.47
Under 3 Bond Index (Return)	142.66	142.66	0.000%	-0.04%	-0.04%	-0.31%	42.66%	1.25	1.26	-0.47
Under 5 Bond Index (Clean)	96.75	96.75	-0.005%	-0.22%	-0.22%	-1.96%	-3.25%	2.14	2.14	-0.28
Under 5 Bond Index (Return)	168.72	168.72	0.004%	-0.04%	-0.04%	-0.02%	68.72%	2.14	2.14	-0.28
Under 10 Bond Index (Clean)	109.21	109.20	0.012%	-0.15%	-0.15%	-1.30%	9.21%	4.02	4.01	0.21
Under 10 Bond Index (Return)	191.35	191.31	0.020%	0.01%	0.01%	0.18%	91.35%	4.02	4.01	0.21
5 Plus Bond Index (Clean)	131.74	131.70	0.029%	-0.05%	-0.05%	0.20%	31.74%	10.18	10.08	1.01
5 Plus Bond Index (Return)	235.63	235.55	0.035%	0.06%	0.06%	1.21%	135.63%	10.18	10.08	1.01
10 Plus Bond Index (Clean)	143.04	143.02	0.017%	-0.07%	-0.07%	1.05%	43.04%	15.26	15.06	1.38
10 Plus Bond Index (Return)	266.42	266.36	0.023%	0.02%	0.02%	2.33%	166.42%	15.26	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	101.21	3.37	273	104.58	0.00	8,835	8,942	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.42	0.36	30	104.78	0.00	7,090	7,403	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.95	4.41	273	112.36	0.00	6,022	6,501	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.81	1.12	91	109.93	0.00	10,661	11,600	11719
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.40	3.74	273	116.14	0.00	6,806	7,650	7904
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.27	125	104.06	0.00	6,828	7,086	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.55	0.00	280	100.55	0.00	5,000	5,027	5027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.71	1.28	120	119.99	0.00	6,483	7,696	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.65	1.14	122	119.79	0.00	8,031	9,529	9620
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.49	1.88	127	135.37	0.00	11,490	15,338	15554
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.85	0.18	64	104.03	0.00	11,319	11,755	11775
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	101.01	0.16	64	101.17	0.00	6,862	6,931	6942
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.55	0.42	64	115.97	0.00	9,402	10,864	10903
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.37	0.33	92	100.70	0.00	4,000	4,015	4028
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.50	0.30	64	104.80	0.00	5,292	5,530	5546
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.13	0.82	150	108.95	0.00	8,546	9,240	9311

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Bond Index Constituent

Clean Price Performance			Index Price 18-Jul-2018	Previous Index Price 17-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	101.21	101.22	-0.006%	-0.224%	-0.224%	-2.719%	-0.40	0.25	0.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.42	104.43	-0.012%	-0.202%	-0.202%	-2.650%	-0.42	0.91	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.95	107.96	-0.007%	-0.261%	-0.261%	-3.257%	-0.44	1.19	1.20
IE0034074488	3407448	4.5 Treas Bnd 2020	108.81	108.83	-0.019%	-0.325%	-0.325%	-2.518%	-0.51	1.70	1.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.40	112.42	-0.012%	-0.325%	-0.325%	-2.595%	-0.48	2.12	2.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.76	0.025%	-0.101%	-0.101%	-0.128%	-0.23	3.61	3.61
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.53	0.013%	-0.072%	-0.072%	0.667%	-0.13	4.25	4.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.71	118.71	-0.008%	-0.179%	-0.179%	-1.050%	-0.10	4.34	4.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.65	118.60	0.041%	-0.099%	-0.099%	-0.730%	0.10	5.24	5.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.49	133.45	0.028%	-0.140%	-0.140%	-1.355%	0.30	5.82	5.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.85	103.84	0.013%	0.018%	0.018%	0.895%	0.50	7.55	7.52
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	101.01	100.92	0.090%	0.159%	0.159%		0.79	9.43	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.55	115.53	0.022%	-0.070%	-0.070%	-0.020%	1.00	10.51	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.37	100.24	0.130%	0.141%	0.141%		1.27	13.53	13.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.50	104.47	0.028%	0.027%	0.027%	0.746%	1.43	16.28	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.13	108.17	-0.043%	-0.227%	-0.227%	2.325%	1.62	20.97	20.64

Return Price Performance			Index Price 18-Jul-2018	Previous Index Price 17-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	104.58	104.57	0.007%	0.007%	0.007%	-0.335%	-0.40	0.25	0.25
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.78	-0.001%	0.018%	0.018%	-4.396%	-0.42	0.91	0.92
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.35	0.007%	0.022%	0.022%	-0.341%	-0.44	1.19	1.20
IE0034074488	3407448	4.5 Treas Bnd 2020	109.93	109.94	-0.008%	-0.110%	-0.110%	-4.211%	-0.51	1.70	1.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.14	116.14	0.001%	-0.090%	-0.090%	-0.207%	-0.48	2.12	2.13
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.03	0.027%	-0.061%	-0.061%	-0.471%	-0.23	3.61	3.61
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.53	0.013%	-0.072%	-0.072%	0.667%	-0.13	4.25	4.25
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.99	119.99	0.001%	-0.008%	-0.008%	-2.449%	-0.10	4.34	4.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.79	119.73	0.048%	0.049%	0.049%	-1.965%	0.10	5.24	5.23
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.37	135.32	0.038%	0.069%	0.069%	-3.051%	0.30	5.82	5.80
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.03	104.01	0.015%	0.068%	0.068%	0.455%	0.50	7.55	7.52
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	101.17	101.08	0.093%	0.206%	0.206%		0.79	9.43	9.36
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.97	115.94	0.028%	0.038%	0.038%	-0.940%	1.00	10.51	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.70	100.56	0.133%	0.208%	0.208%		1.27	13.53	13.36

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.80	104.76	0.032%	0.111%	0.111%	0.010%	1.43	16.28	16.06
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.95	108.99	-0.038%	-0.131%	-0.131%	1.451%	1.62	20.97	20.64