

Euronext Dublin - Daily Bond Index Report

Tuesday 31 July, 2018



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Bond Indices Performance

Index	Close Value 31-Jul-2018	Previous Close Value 30-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.10	114.00	0.087%	-0.81%	-0.81%	-1.49%	14.10%	6.40	6.35	0.90
All Bond Index (Return)	204.25	204.06	0.094%	-0.56%	-0.56%	0.05%	104.25%	6.40	6.35	0.90
Under 3 Bond Index (Clean)	82.87	82.88	-0.019%	-0.49%	-0.49%	-2.92%	-17.13%	1.21	1.22	-0.44
Under 3 Bond Index (Return)	142.57	142.58	-0.006%	-0.10%	-0.10%	-0.37%	42.57%	1.21	1.22	-0.44
Under 5 Bond Index (Clean)	96.48	96.50	-0.017%	-0.50%	-0.50%	-2.23%	-3.52%	2.10	2.10	-0.21
Under 5 Bond Index (Return)	168.47	168.49	-0.007%	-0.19%	-0.19%	-0.16%	68.47%	2.10	2.10	-0.21
Under 10 Bond Index (Clean)	108.69	108.66	0.021%	-0.63%	-0.63%	-1.77%	8.69%	3.98	3.97	0.30
Under 10 Bond Index (Return)	190.65	190.60	0.029%	-0.35%	-0.35%	-0.18%	90.65%	3.98	3.97	0.30
5 Plus Bond Index (Clean)	130.40	130.17	0.176%	-1.07%	-1.07%	-0.81%	30.40%	10.11	10.00	1.10
5 Plus Bond Index (Return)	233.43	233.01	0.180%	-0.87%	-0.87%	0.26%	133.43%	10.11	10.00	1.10
10 Plus Bond Index (Clean)	141.06	140.60	0.326%	-1.46%	-1.46%	-0.35%	41.06%	15.19	14.97	1.47
10 Plus Bond Index (Return)	262.92	262.05	0.329%	-1.29%	-1.29%	0.98%	162.92%	15.19	14.97	1.47

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	101.04	3.53	286	104.57	0.00	8,835	8,927	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.24	0.52	43	104.76	0.00	7,090	7,391	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.75	4.62	286	112.37	0.00	6,022	6,489	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.54	1.28	104	109.82	0.00	10,661	11,571	11708
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.06	3.92	286	115.98	0.00	6,806	7,626	7893
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.45	0.30	138	103.75	0.00	6,828	7,063	7084
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.19	0.00	293	100.19	0.00	5,000	5,010	5010
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.12	1.42	133	119.54	0.00	6,483	7,658	7750
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.95	1.26	135	119.21	0.00	8,031	9,472	9573
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.53	2.07	140	134.60	0.00	11,490	15,228	15466
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.98	0.21	77	103.20	0.00	11,319	11,657	11680
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.02	0.19	77	100.21	0.00	6,862	6,863	6876
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.24	0.51	77	114.75	0.00	9,402	10,741	10788
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.17	0.37	105	99.54	0.00	4,000	3,967	3982
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.95	0.36	77	103.31	0.00	5,292	5,448	5467
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.27	0.89	163	107.17	0.00	8,546	9,082	9158

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Bond Index Constituent

Clean Price Performance			Index Price 31-Jul-2018	Previous Index Price 30-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	101.04	101.06	-0.015%	-0.393%	-0.393%	-2.884%	-0.41	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.24	104.26	-0.019%	-0.367%	-0.367%	-2.811%	-0.42	0.88	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.75	107.77	-0.015%	-0.443%	-0.443%	-3.433%	-0.47	1.16	1.16
IE0034074488	3407448	4.5 Treas Bnd 2020	108.54	108.56	-0.020%	-0.573%	-0.573%	-2.759%	-0.46	1.67	1.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.06	112.09	-0.025%	-0.630%	-0.630%	-2.894%	-0.42	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.45	103.46	-0.014%	-0.428%	-0.428%	-0.455%	-0.15	3.57	3.58
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.21	-0.011%	-0.421%	-0.421%	0.314%	-0.05	4.21	4.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.12	118.13	-0.010%	-0.674%	-0.674%	-1.541%	-0.01	4.30	4.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.95	117.93	0.014%	-0.690%	-0.690%	-1.318%	0.19	5.20	5.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.53	132.47	0.045%	-0.860%	-0.860%	-2.067%	0.40	5.78	5.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.98	102.87	0.111%	-0.820%	-0.820%	0.050%	0.61	7.52	7.47
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.02	99.86	0.163%	-0.825%	-0.825%		0.90	9.39	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.24	114.02	0.194%	-1.202%	-1.202%	-1.152%	1.10	10.46	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.17	98.89	0.286%	-1.058%	-1.058%		1.36	13.49	13.31
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.95	102.60	0.346%	-1.454%	-1.454%	-0.745%	1.52	16.23	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.27	105.76	0.487%	-1.938%	-1.938%	0.571%	1.70	20.88	20.53

Return Price Performance			Index Price 31-Jul-2018	Previous Index Price 30-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	104.57	-0.003%	-0.005%	-0.005%	-0.346%	-0.41	0.21	0.21
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.77	-0.008%	0.002%	0.002%	-4.412%	-0.42	0.88	0.88
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.37	0.001%	0.034%	0.034%	-0.329%	-0.47	1.16	1.16
IE0034074488	3407448	4.5 Treas Bnd 2020	109.82	109.83	-0.009%	-0.210%	-0.210%	-4.306%	-0.46	1.67	1.68
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.98	115.99	-0.012%	-0.234%	-0.234%	-0.351%	-0.42	2.08	2.09
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.75	103.76	-0.013%	-0.360%	-0.360%	-0.769%	-0.15	3.57	3.58
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.21	-0.011%	-0.421%	-0.421%	0.314%	-0.05	4.21	4.21
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.54	119.54	-0.001%	-0.383%	-0.383%	-2.815%	-0.01	4.30	4.30
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.21	119.18	0.022%	-0.435%	-0.435%	-2.440%	0.19	5.20	5.19
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.60	134.52	0.055%	-0.500%	-0.500%	-3.603%	0.40	5.78	5.75
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.20	103.08	0.114%	-0.734%	-0.734%	-0.351%	0.61	7.52	7.47
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.21	100.05	0.166%	-0.745%	-0.745%		0.90	9.39	9.31
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.75	114.52	0.198%	-1.018%	-1.018%	-1.986%	1.10	10.46	10.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.54	99.26	0.289%	-0.941%	-0.941%		1.36	13.49	13.31

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.31	102.95	0.349%	-1.310%	-1.310%	-1.409%	1.52	16.23	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.17	106.65	0.488%	-1.765%	-1.765%	-0.209%	1.70	20.88	20.53