

Euronext Dublin - Daily Bond Index Report

Thursday 19 July, 2018



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Bond Indices Performance

Index	Close Value 19-Jul-2018	Previous Close Value 18-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.82	114.87	-0.046%	-0.18%	-0.18%	-0.86%	14.82%	6.46	6.41	0.82
All Bond Index (Return)	205.34	205.42	-0.038%	-0.02%	-0.02%	0.59%	105.34%	6.46	6.41	0.82
Under 3 Bond Index (Clean)	83.01	83.05	-0.043%	-0.31%	-0.31%	-2.75%	-16.99%	1.24	1.25	-0.47
Under 3 Bond Index (Return)	142.61	142.66	-0.031%	-0.07%	-0.07%	-0.34%	42.61%	1.24	1.25	-0.47
Under 5 Bond Index (Clean)	96.72	96.75	-0.028%	-0.25%	-0.25%	-1.99%	-3.28%	2.13	2.14	-0.28
Under 5 Bond Index (Return)	168.69	168.72	-0.018%	-0.06%	-0.06%	-0.04%	68.69%	2.13	2.14	-0.28
Under 10 Bond Index (Clean)	109.18	109.21	-0.029%	-0.18%	-0.18%	-1.33%	9.18%	4.01	4.01	0.21
Under 10 Bond Index (Return)	191.31	191.35	-0.020%	-0.01%	-0.01%	0.16%	91.31%	4.01	4.01	0.21
5 Plus Bond Index (Clean)	131.65	131.74	-0.062%	-0.12%	-0.12%	0.14%	31.65%	10.17	10.06	1.02
5 Plus Bond Index (Return)	235.50	235.63	-0.056%	0.00%	0.00%	1.15%	135.50%	10.17	10.06	1.02
10 Plus Bond Index (Clean)	142.89	143.04	-0.108%	-0.18%	-0.18%	0.94%	42.89%	15.25	15.04	1.39
10 Plus Bond Index (Return)	266.15	266.42	-0.103%	-0.08%	-0.08%	2.23%	166.15%	15.25	15.04	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	101.17	3.38	274	104.55	0.00	8,835	8,939	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.38	0.37	31	104.75	0.00	7,090	7,400	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.90	4.43	274	112.33	0.00	6,022	6,498	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.76	1.13	92	109.89	0.00	10,661	11,595	11716
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.35	3.75	274	116.10	0.00	6,806	7,646	7901
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.79	0.28	126	104.07	0.00	6,828	7,087	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.56	0.00	281	100.56	0.00	5,000	5,028	5028
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.70	1.29	121	119.99	0.00	6,483	7,696	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.63	1.15	123	119.77	0.00	8,031	9,527	9619
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.44	1.89	128	135.33	0.00	11,490	15,332	15550
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.82	0.18	65	104.00	0.00	11,319	11,751	11772
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.99	0.16	65	101.15	0.00	6,862	6,929	6940
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.48	0.43	65	115.90	0.00	9,402	10,857	10897
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.30	0.33	93	100.63	0.00	4,000	4,012	4025
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.38	0.30	65	104.69	0.00	5,292	5,524	5540
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.94	0.83	151	108.77	0.00	8,546	9,225	9295

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Bond Index Constituent

Clean Price Performance			Index Price 19-Jul-2018	Previous Index Price 18-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	101.17	101.21	-0.040%	-0.263%	-0.263%	-2.758%	-0.40	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.38	104.42	-0.035%	-0.237%	-0.237%	-2.684%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.90	107.95	-0.045%	-0.306%	-0.306%	-3.301%	-0.44	1.19	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	108.76	108.81	-0.044%	-0.369%	-0.369%	-2.561%	-0.51	1.70	1.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.35	112.40	-0.052%	-0.376%	-0.376%	-2.646%	-0.47	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.79	0.006%	-0.095%	-0.095%	-0.122%	-0.24	3.60	3.61
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.55	0.018%	-0.054%	-0.054%	0.685%	-0.13	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.70	118.71	-0.006%	-0.185%	-0.185%	-1.056%	-0.10	4.33	4.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.63	118.65	-0.018%	-0.117%	-0.117%	-0.748%	0.09	5.23	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.44	133.49	-0.040%	-0.180%	-0.180%	-1.395%	0.30	5.81	5.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.85	-0.031%	-0.013%	-0.013%	0.864%	0.50	7.55	7.51
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.99	101.01	-0.028%	0.131%	0.131%		0.80	9.42	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.48	115.55	-0.067%	-0.137%	-0.137%	-0.087%	1.00	10.50	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.30	100.37	-0.072%	0.069%	0.069%		1.28	13.53	13.36
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.38	104.50	-0.111%	-0.084%	-0.084%	0.634%	1.43	16.27	16.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.94	108.13	-0.172%	-0.399%	-0.399%	2.149%	1.63	20.96	20.62

Return Price Performance			Index Price 19-Jul-2018	Previous Index Price 18-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	104.55	104.58	-0.027%	-0.020%	-0.020%	-0.361%	-0.40	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.78	-0.024%	-0.006%	-0.006%	-4.419%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	112.36	-0.029%	-0.007%	-0.007%	-0.370%	-0.44	1.19	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.93	-0.033%	-0.143%	-0.143%	-4.242%	-0.51	1.70	1.71
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.14	-0.039%	-0.129%	-0.129%	-0.246%	-0.47	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.07	104.06	0.008%	-0.053%	-0.053%	-0.463%	-0.24	3.60	3.61
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.56	100.55	0.018%	-0.054%	-0.054%	0.685%	-0.13	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.99	119.99	0.003%	-0.006%	-0.006%	-2.446%	-0.10	4.33	4.34
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.79	-0.009%	0.040%	0.040%	-1.974%	0.09	5.23	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.33	135.37	-0.030%	0.040%	0.040%	-3.080%	0.30	5.81	5.79
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.00	104.03	-0.028%	0.040%	0.040%	0.427%	0.50	7.55	7.51
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.15	101.17	-0.026%	0.180%	0.180%		0.80	9.42	9.35
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.90	115.97	-0.061%	-0.023%	-0.023%	-1.001%	1.00	10.50	10.40
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.63	100.70	-0.069%	0.139%	0.139%		1.28	13.53	13.36

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.69	104.80	-0.107%	0.004%	0.004%	-0.096%	1.43	16.27	16.04
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.77	108.95	-0.165%	-0.296%	-0.296%	1.283%	1.63	20.96	20.62