

Euronext Dublin - Daily Bond Index Report

Thursday 5 July, 2018



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Bond Indices Performance

Index	Close Value 05-Jul-2018	Previous Close Value 04-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.04	115.16	-0.099%	0.01%	0.01%	-0.67%	15.04%	6.45	6.40	0.80
All Bond Index (Return)	205.51	205.70	-0.090%	0.06%	0.06%	0.68%	105.51%	6.45	6.40	0.80
Under 3 Bond Index (Clean)	83.18	83.21	-0.032%	-0.12%	-0.12%	-2.56%	-16.82%	1.28	1.29	-0.48
Under 3 Bond Index (Return)	142.65	142.68	-0.020%	-0.04%	-0.04%	-0.32%	42.65%	1.28	1.29	-0.48
Under 5 Bond Index (Clean)	96.86	96.90	-0.041%	-0.11%	-0.11%	-1.85%	-3.14%	2.17	2.17	-0.28
Under 5 Bond Index (Return)	168.71	168.76	-0.031%	-0.05%	-0.05%	-0.03%	68.71%	2.17	2.17	-0.28
Under 10 Bond Index (Clean)	109.29	109.37	-0.069%	-0.07%	-0.07%	-1.22%	9.29%	4.00	3.99	0.20
Under 10 Bond Index (Return)	191.28	191.40	-0.060%	-0.02%	-0.02%	0.15%	91.28%	4.00	3.99	0.20
5 Plus Bond Index (Clean)	131.97	132.17	-0.148%	0.12%	0.12%	0.38%	31.97%	10.18	10.08	0.99
5 Plus Bond Index (Return)	235.86	236.19	-0.141%	0.16%	0.16%	1.31%	135.86%	10.18	10.08	0.99
10 Plus Bond Index (Clean)	143.61	143.91	-0.204%	0.32%	0.32%	1.45%	43.61%	15.25	15.05	1.36
10 Plus Bond Index (Return)	267.31	267.84	-0.198%	0.35%	0.35%	2.67%	167.31%	15.25	15.05	1.36

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	101.35	3.21	260	104.56	0.00	8,835	8,954	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.53	0.21	17	104.73	0.00	7,090	7,411	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.10	4.20	260	112.30	0.00	6,022	6,510	6763
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.00	0.96	78	109.96	0.00	10,661	11,621	11723
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.64	3.56	260	116.20	0.00	6,806	7,666	7908
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.25	112	104.04	0.00	6,828	7,087	7104
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.55	0.00	267	100.55	0.00	5,000	5,027	5027
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.78	1.14	107	119.92	0.00	6,483	7,701	7775
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.66	1.02	109	119.67	0.00	8,031	9,529	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.58	1.69	114	135.27	0.00	11,490	15,349	15543
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.89	0.14	51	104.03	0.00	11,319	11,759	11775
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.96	0.13	51	101.08	0.00	5,875	5,931	5939
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.67	0.34	51	116.00	0.00	9,402	10,875	10906
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.32	0.28	79	100.60	0.00	4,000	4,013	4024
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.89	0.24	51	105.13	0.00	5,292	5,551	5563
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.18	0.75	137	109.93	0.00	8,214	8,968	9029

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Bond Index Constituent

Clean Price Performance			Index Price 05-Jul-2018	Previous Index Price 04-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	101.35	101.38	-0.033%	-0.087%	-0.087%	-2.586%	-0.37	0.28	0.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.53	104.58	-0.045%	-0.093%	-0.093%	-2.543%	-0.39	0.94	0.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.10	108.13	-0.030%	-0.122%	-0.122%	-3.122%	-0.41	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.00	109.03	-0.025%	-0.147%	-0.147%	-2.343%	-0.53	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.64	112.67	-0.032%	-0.118%	-0.118%	-2.393%	-0.50	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.84	-0.042%	-0.090%	-0.090%	-0.116%	-0.23	3.64	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.60	-0.058%	-0.073%	-0.073%	0.666%	-0.13	4.28	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.78	118.87	-0.077%	-0.120%	-0.120%	-0.992%	-0.09	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.66	118.77	-0.099%	-0.094%	-0.094%	-0.725%	0.11	5.27	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.58	133.74	-0.116%	-0.071%	-0.071%	-1.287%	0.31	5.85	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.89	104.00	-0.107%	0.056%	0.056%	0.933%	0.49	7.58	7.55
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.96	101.08	-0.122%	0.102%	0.102%		0.80	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.67	115.83	-0.141%	0.029%	0.029%	0.080%	0.99	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.32	100.49	-0.170%	0.093%	0.093%		1.28	13.56	13.39
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.89	105.08	-0.181%	0.402%	0.402%	1.124%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.18	109.52	-0.309%	0.743%	0.743%	3.320%	1.58	21.04	20.71

Return Price Performance			Index Price 05-Jul-2018	Previous Index Price 04-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	104.56	104.58	-0.020%	-0.014%	-0.014%	-0.355%	-0.37	0.28	0.28
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.73	104.77	-0.034%	-0.024%	-0.024%	-4.436%	-0.39	0.94	0.95
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.30	112.32	-0.014%	-0.032%	-0.032%	-0.395%	-0.41	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.96	109.98	-0.014%	-0.079%	-0.079%	-4.181%	-0.53	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.20	116.22	-0.019%	-0.043%	-0.043%	-0.160%	-0.50	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.04	104.08	-0.040%	-0.077%	-0.077%	-0.487%	-0.23	3.64	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.55	100.60	-0.058%	-0.073%	-0.073%	0.666%	-0.13	4.28	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.92	120.00	-0.067%	-0.066%	-0.066%	-2.505%	-0.09	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.67	119.78	-0.090%	-0.047%	-0.047%	-2.059%	0.11	5.27	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.27	135.41	-0.103%	-0.004%	-0.004%	-3.123%	0.31	5.85	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.03	104.14	-0.104%	0.072%	0.072%	0.459%	0.49	7.58	7.55
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.08	101.20	-0.119%	0.118%	0.118%		0.80	9.46	9.39
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.00	116.16	-0.135%	0.063%	0.063%	-0.916%	0.99	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.60	100.77	-0.167%	0.113%	0.113%		1.28	13.56	13.39

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.13	105.31	-0.177%	0.427%	0.427%	0.326%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.93	110.26	-0.301%	0.768%	0.768%	2.364%	1.58	21.04	20.71