

Euronext Dublin - Daily Bond Index Report

Monday 9 July, 2018



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Bond Indices Performance

Index	Close Value 09-Jul-2018	Previous Close Value 06-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.92	115.11	-0.162%	-0.09%	-0.09%	-0.77%	14.92%	6.44	6.39	0.81
All Bond Index (Return)	205.36	205.64	-0.138%	-0.01%	-0.01%	0.60%	105.36%	6.44	6.39	0.81
Under 3 Bond Index (Clean)	83.16	83.18	-0.026%	-0.14%	-0.14%	-2.58%	-16.84%	1.28	1.28	-0.48
Under 3 Bond Index (Return)	142.69	142.67	0.011%	-0.02%	-0.02%	-0.29%	42.69%	1.28	1.28	-0.48
Under 5 Bond Index (Clean)	96.84	96.88	-0.037%	-0.13%	-0.13%	-1.87%	-3.16%	2.16	2.17	-0.28
Under 5 Bond Index (Return)	168.74	168.75	-0.008%	-0.03%	-0.03%	-0.01%	68.74%	2.16	2.17	-0.28
Under 10 Bond Index (Clean)	109.27	109.35	-0.073%	-0.09%	-0.09%	-1.24%	9.27%	4.00	3.99	0.20
Under 10 Bond Index (Return)	191.31	191.40	-0.047%	-0.01%	-0.01%	0.16%	91.31%	4.00	3.99	0.20
5 Plus Bond Index (Clean)	131.73	132.09	-0.270%	-0.06%	-0.06%	0.20%	31.73%	10.16	10.06	1.01
5 Plus Bond Index (Return)	235.49	236.08	-0.251%	0.00%	0.00%	1.15%	135.49%	10.16	10.06	1.01
10 Plus Bond Index (Clean)	143.03	143.72	-0.479%	-0.08%	-0.08%	1.04%	43.03%	15.22	15.02	1.38
10 Plus Bond Index (Return)	266.28	267.52	-0.463%	-0.03%	-0.03%	2.28%	166.28%	15.22	15.02	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	101.33	3.26	264	104.58	0.00	8,835	8,952	9240
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.52	0.25	21	104.77	0.00	7,090	7,410	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.09	4.27	264	112.35	0.00	6,022	6,509	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.97	1.01	82	109.98	0.00	10,661	11,617	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.60	3.62	264	116.22	0.00	6,806	7,663	7909
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.80	0.25	116	104.06	0.00	6,828	7,087	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.53	0.00	271	100.53	0.00	5,000	5,026	5026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.76	1.19	111	119.95	0.00	6,483	7,700	7777
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.64	1.05	113	119.69	0.00	8,031	9,528	9612
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.54	1.75	118	135.29	0.00	11,490	15,345	15545
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.85	0.15	55	104.00	0.00	11,319	11,755	11772
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.93	0.14	55	101.07	0.00	5,875	5,930	5938
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.52	0.36	55	115.88	0.00	9,402	10,860	10894
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.01	0.30	83	100.31	0.00	4,000	4,001	4012
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.49	0.26	55	104.74	0.00	5,292	5,530	5543
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.31	0.77	141	109.08	0.00	8,214	8,896	8960

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Bond Index Constituent

Clean Price Performance			Index Price 09-Jul-2018	Previous Index Price 06-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	101.33	101.34	-0.010%	-0.109%	-0.109%	-2.608%	-0.38	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.52	104.55	-0.029%	-0.102%	-0.102%	-2.553%	-0.40	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.09	108.10	-0.016%	-0.132%	-0.132%	-3.132%	-0.43	1.22	1.22
IE0034074488	3407448	4.5 Treas Bnd 2020	108.97	109.00	-0.033%	-0.178%	-0.178%	-2.373%	-0.53	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.60	112.64	-0.040%	-0.152%	-0.152%	-2.426%	-0.50	2.14	2.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.83	-0.031%	-0.086%	-0.086%	-0.113%	-0.23	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.53	100.61	-0.080%	-0.090%	-0.090%	0.648%	-0.12	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.76	118.85	-0.073%	-0.131%	-0.131%	-1.003%	-0.09	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.64	118.74	-0.089%	-0.109%	-0.109%	-0.740%	0.11	5.26	5.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.54	133.69	-0.109%	-0.100%	-0.100%	-1.316%	0.31	5.84	5.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.85	104.01	-0.157%	0.015%	0.015%	0.892%	0.50	7.58	7.54
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.93	101.10	-0.170%	0.075%	0.075%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.52	115.81	-0.250%	-0.100%	-0.100%	-0.050%	1.00	10.53	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.01	100.37	-0.350%	-0.215%	-0.215%		1.30	13.56	13.38
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.49	105.01	-0.500%	0.016%	0.016%	0.736%	1.43	16.31	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.31	109.19	-0.803%	-0.057%	-0.057%	2.499%	1.61	21.00	20.67

Return Price Performance			Index Price 09-Jul-2018	Previous Index Price 06-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	104.56	0.026%	0.011%	0.011%	-0.330%	-0.38	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.77	0.006%	0.013%	0.013%	-4.401%	-0.40	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.32	0.028%	0.016%	0.016%	-0.347%	-0.43	1.22	1.22
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	109.98	0.001%	-0.065%	-0.065%	-4.168%	-0.53	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.22	116.22	-0.003%	-0.029%	-0.029%	-0.146%	-0.50	2.14	2.15
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.08	-0.025%	-0.064%	-0.064%	-0.474%	-0.23	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.53	100.61	-0.080%	-0.090%	-0.090%	0.648%	-0.12	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.95	120.00	-0.046%	-0.041%	-0.041%	-2.481%	-0.09	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.69	119.77	-0.065%	-0.029%	-0.029%	-2.042%	0.11	5.26	5.25
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.29	135.39	-0.075%	0.010%	0.010%	-3.108%	0.31	5.84	5.82
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.00	104.16	-0.148%	0.042%	0.042%	0.429%	0.50	7.58	7.54
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.07	101.23	-0.162%	0.101%	0.101%		0.80	9.45	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.88	116.15	-0.233%	-0.044%	-0.044%	-1.022%	1.00	10.53	10.43
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.31	100.65	-0.338%	-0.178%	-0.178%		1.30	13.56	13.38

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.74	105.26	-0.485%	0.060%	0.060%	-0.040%	1.43	16.31	16.08
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.08	109.94	-0.783%	-0.007%	-0.007%	1.577%	1.61	21.00	20.67