

Euronext Dublin - Daily Bond Index Report

Monday 2 July, 2018



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Bond Indices Performance

Index	Close Value 02-Jul-2018	Previous Close Value 29-Jun-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.09	115.03	0.052%	0.05%	0.05%	-0.63%	15.09%	6.47	6.41	0.79
All Bond Index (Return)	205.54	205.39	0.074%	0.07%	0.07%	0.69%	105.54%	6.47	6.41	0.79
Under 3 Bond Index (Clean)	83.24	83.27	-0.037%	-0.04%	-0.04%	-2.48%	-16.76%	1.29	1.30	-0.49
Under 3 Bond Index (Return)	142.71	142.71	-0.001%	0.00%	0.00%	-0.27%	42.71%	1.29	1.30	-0.49
Under 5 Bond Index (Clean)	96.93	96.97	-0.038%	-0.04%	-0.04%	-1.78%	-3.07%	2.18	2.19	-0.29
Under 5 Bond Index (Return)	168.78	168.79	-0.009%	-0.01%	-0.01%	0.01%	68.78%	2.18	2.19	-0.29
Under 10 Bond Index (Clean)	109.36	109.37	-0.010%	-0.01%	-0.01%	-1.16%	9.36%	4.01	4.01	0.19
Under 10 Bond Index (Return)	191.35	191.32	0.015%	0.02%	0.02%	0.19%	91.35%	4.01	4.01	0.19
5 Plus Bond Index (Clean)	131.98	131.81	0.130%	0.13%	0.13%	0.39%	31.98%	10.19	10.09	0.99
5 Plus Bond Index (Return)	235.83	235.49	0.147%	0.15%	0.15%	1.30%	135.83%	10.19	10.09	0.99
10 Plus Bond Index (Clean)	143.54	143.15	0.275%	0.27%	0.27%	1.40%	43.54%	15.26	15.06	1.36
10 Plus Bond Index (Return)	267.13	266.36	0.288%	0.29%	0.29%	2.60%	167.13%	15.26	15.06	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	101.43	3.17	257	104.60	0.00	8,835	8,961	9241
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.61	0.17	14	104.78	0.00	7,090	7,417	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.18	4.15	257	112.34	0.00	6,022	6,515	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.07	0.93	75	110.00	0.00	10,661	11,628	11727
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.74	3.52	257	116.26	0.00	6,806	7,673	7913
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.82	0.24	109	104.06	0.00	6,828	7,088	7105
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.62	0.00	264	100.62	0.00	5,000	5,031	5031
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.87	1.11	104	119.99	0.00	6,483	7,707	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.78	0.99	106	119.77	0.00	8,031	9,539	9618
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.74	1.64	111	135.38	0.00	11,490	15,367	15556
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.87	0.13	48	104.00	0.00	11,319	11,756	11771
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.88	0.12	48	101.00	0.00	5,875	5,927	5934
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.73	0.32	48	116.04	0.00	9,402	10,880	10910
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.30	0.27	76	100.57	0.00	4,000	4,012	4023
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	104.82	0.22	48	105.04	0.00	5,292	5,547	5559
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	108.99	0.73	134	109.72	0.00	8,214	8,952	9013

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Bond Index Constituent

Clean Price Performance			Index Price 02-Jul-2018	Previous Index Price 29-Jun-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	101.43	101.44	-0.010%	-0.010%	-0.010%	-2.511%	-0.40	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.61	104.63	-0.013%	-0.013%	-0.013%	-2.466%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.18	108.23	-0.043%	-0.043%	-0.043%	-3.046%	-0.41	1.24	1.24
IE0034074488	3407448	4.5 Treas Bnd 2020	109.07	109.16	-0.081%	-0.081%	-0.081%	-2.278%	-0.53	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.74	112.77	-0.024%	-0.024%	-0.024%	-2.302%	-0.52	2.16	2.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.89	-0.069%	-0.069%	-0.069%	-0.096%	-0.23	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.62	0.001%	0.001%	0.001%	0.740%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.87	118.92	-0.037%	-0.037%	-0.037%	-0.909%	-0.10	4.38	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.78	118.77	0.009%	0.009%	0.009%	-0.622%	0.10	5.28	5.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.74	133.68	0.046%	0.046%	0.046%	-1.172%	0.30	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.87	103.84	0.030%	0.030%	0.030%	0.906%	0.50	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.88	100.85	0.026%	0.026%	0.026%		0.81	9.47	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.73	115.63	0.080%	0.080%	0.080%	0.130%	0.99	10.55	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.30	100.23	0.071%	0.071%	0.071%		1.28	13.58	13.41
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.82	104.47	0.330%	0.330%	0.330%	1.052%	1.41	16.33	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.99	108.37	0.570%	0.570%	0.570%	3.143%	1.58	21.04	20.72

Return Price Performance			Index Price 02-Jul-2018	Previous Index Price 29-Jun-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.60	104.57	0.025%	0.025%	0.025%	-0.316%	-0.40	0.29	0.29
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.76	0.022%	0.022%	0.022%	-4.393%	-0.40	0.96	0.96
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.34	0.001%	0.001%	0.001%	-0.362%	-0.41	1.24	1.24
IE0034074488	3407448	4.5 Treas Bnd 2020	110.00	110.05	-0.046%	-0.046%	-0.046%	-4.150%	-0.53	1.75	1.76
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.26	116.25	0.013%	0.013%	0.013%	-0.104%	-0.52	2.16	2.17
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.06	104.12	-0.062%	-0.062%	-0.062%	-0.472%	-0.23	3.65	3.66
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.62	100.62	0.001%	0.001%	0.001%	0.740%	-0.14	4.29	4.30
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.99	120.00	-0.010%	-0.010%	-0.010%	-2.450%	-0.10	4.38	4.39
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.73	0.033%	0.033%	0.033%	-1.981%	0.10	5.28	5.27
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.38	135.28	0.078%	0.078%	0.078%	-3.043%	0.30	5.86	5.84
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.00	103.96	0.038%	0.038%	0.038%	0.425%	0.50	7.60	7.56
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.00	100.96	0.034%	0.034%	0.034%		0.81	9.47	9.40
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.04	115.93	0.096%	0.096%	0.096%	-0.883%	0.99	10.55	10.45
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.57	100.49	0.082%	0.082%	0.082%		1.28	13.58	13.41

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.04	104.68	0.343%	0.343%	0.343%	0.242%	1.41	16.33	16.11
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.72	109.09	0.581%	0.581%	0.581%	2.174%	1.58	21.04	20.72