

# Euronext Dublin - Daily Bond Index Report

Friday 6 July, 2018



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## Bond Indices Performance

Index	Close Value 06-Jul-2018	Previous Close Value 05-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	115.11	115.04	0.057%	0.07%	0.07%	-0.61%	15.11%	6.45	6.40	0.79
All Bond Index (Return)	205.64	205.51	0.063%	0.12%	0.12%	0.74%	105.64%	6.45	6.40	0.79
Under 3 Bond Index (Clean)	83.18	83.18	0.004%	-0.11%	-0.11%	-2.56%	-16.82%	1.28	1.28	-0.49
Under 3 Bond Index (Return)	142.67	142.65	0.015%	-0.03%	-0.03%	-0.30%	42.67%	1.28	1.28	-0.49
Under 5 Bond Index (Clean)	96.88	96.86	0.019%	-0.09%	-0.09%	-1.83%	-3.12%	2.17	2.17	-0.29
Under 5 Bond Index (Return)	168.75	168.71	0.028%	-0.02%	-0.02%	0.00%	68.75%	2.17	2.17	-0.29
Under 10 Bond Index (Clean)	109.35	109.29	0.051%	-0.02%	-0.02%	-1.17%	9.35%	4.00	3.99	0.19
Under 10 Bond Index (Return)	191.40	191.28	0.059%	0.04%	0.04%	0.21%	91.40%	4.00	3.99	0.19
5 Plus Bond Index (Clean)	132.09	131.97	0.089%	0.21%	0.21%	0.47%	32.09%	10.18	10.08	0.99
5 Plus Bond Index (Return)	236.08	235.86	0.094%	0.25%	0.25%	1.40%	136.08%	10.18	10.08	0.99
10 Plus Bond Index (Clean)	143.72	143.61	0.075%	0.40%	0.40%	1.52%	43.72%	15.25	15.04	1.35
10 Plus Bond Index (Return)	267.52	267.31	0.080%	0.43%	0.43%	2.75%	167.52%	15.25	15.04	1.35

## 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	101.34	3.22	261	104.56	0.00	8,835	8,953	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.55	0.22	18	104.77	0.00	7,090	7,412	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.10	4.22	261	112.32	0.00	6,022	6,510	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	109.00	0.97	79	109.98	0.00	10,661	11,621	11725
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.64	3.58	261	116.22	0.00	6,806	7,666	7910
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.83	0.25	113	104.08	0.00	6,828	7,089	7106
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.61	0.00	268	100.61	0.00	5,000	5,030	5030
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.85	1.15	108	120.00	0.00	6,483	7,705	7780
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.74	1.03	110	119.77	0.00	8,031	9,536	9619
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.69	1.70	115	135.39	0.00	11,490	15,361	15557
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	104.01	0.14	52	104.16	0.00	11,319	11,773	11789
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	101.10	0.13	52	101.23	0.00	5,875	5,940	5947
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.81	0.34	52	116.15	0.00	9,402	10,888	10920
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.37	0.29	80	100.65	0.00	4,000	4,015	4026
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	105.01	0.24	52	105.26	0.00	5,292	5,557	5570
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	109.19	0.76	138	109.94	0.00	8,214	8,969	9031



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Jul-2018	Previous Index Price 05-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	101.34	101.35	-0.013%	-0.100%	-0.100%	-2.598%	-0.37	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.55	104.53	0.019%	-0.074%	-0.074%	-2.525%	-0.42	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.10	108.10	0.006%	-0.116%	-0.116%	-3.117%	-0.43	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.00	109.00	0.002%	-0.145%	-0.145%	-2.341%	-0.54	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.64	112.64	0.006%	-0.112%	-0.112%	-2.387%	-0.51	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.80	0.035%	-0.055%	-0.055%	-0.082%	-0.24	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.55	0.062%	-0.011%	-0.011%	0.728%	-0.14	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.85	118.78	0.062%	-0.058%	-0.058%	-0.930%	-0.10	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	118.66	0.075%	-0.019%	-0.019%	-0.651%	0.09	5.26	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.69	133.58	0.080%	0.009%	0.009%	-1.208%	0.30	5.84	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.01	103.89	0.116%	0.172%	0.172%	1.050%	0.48	7.58	7.55
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.10	100.96	0.144%	0.246%	0.246%		0.78	9.46	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.81	115.67	0.121%	0.150%	0.150%	0.201%	0.98	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.37	100.32	0.043%	0.136%	0.136%		1.27	13.56	13.39
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.01	104.89	0.116%	0.519%	0.519%	1.242%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.19	109.18	0.009%	0.752%	0.752%	3.329%	1.58	21.03	20.71

Return Price Performance			Index Price 06-Jul-2018	Previous Index Price 05-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	104.56	0.000%	-0.014%	-0.014%	-0.355%	-0.37	0.27	0.27
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.73	0.032%	0.008%	0.008%	-4.406%	-0.42	0.94	0.94
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	112.30	0.020%	-0.012%	-0.012%	-0.374%	-0.43	1.22	1.23
IE0034074488	3407448	4.5 Treas Bnd 2020	109.98	109.96	0.013%	-0.066%	-0.066%	-4.169%	-0.54	1.73	1.74
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.22	116.20	0.017%	-0.026%	-0.026%	-0.143%	-0.51	2.15	2.16
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.08	104.04	0.037%	-0.039%	-0.039%	-0.450%	-0.24	3.63	3.64
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.61	100.55	0.062%	-0.011%	-0.011%	0.728%	-0.14	4.27	4.28
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	120.00	119.92	0.071%	0.005%	0.005%	-2.436%	-0.10	4.37	4.37
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.77	119.67	0.083%	0.036%	0.036%	-1.978%	0.09	5.26	5.26
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.39	135.27	0.089%	0.085%	0.085%	-3.036%	0.30	5.84	5.83
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	104.16	104.03	0.118%	0.190%	0.190%	0.577%	0.48	7.58	7.55
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	101.23	101.08	0.145%	0.263%	0.263%		0.78	9.46	9.38
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.15	116.00	0.127%	0.190%	0.190%	-0.790%	0.98	10.54	10.44
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.65	100.60	0.047%	0.160%	0.160%		1.27	13.56	13.39

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	105.26	105.13	0.121%	0.548%	0.548%	0.448%	1.40	16.32	16.09
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	109.94	109.93	0.014%	0.782%	0.782%	2.378%	1.58	21.03	20.71