

Euronext Dublin - Daily Bond Index Report

Friday 20 July, 2018



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Bond Indices Performance

Index	Close Value 20-Jul-2018	Previous Close Value 19-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.65	114.82	-0.150%	-0.33%	-0.33%	-1.01%	14.65%	6.45	6.40	0.84
All Bond Index (Return)	205.05	205.34	-0.141%	-0.16%	-0.16%	0.45%	105.05%	6.45	6.40	0.84
Under 3 Bond Index (Clean)	82.99	83.01	-0.022%	-0.34%	-0.34%	-2.77%	-17.01%	1.24	1.25	-0.46
Under 3 Bond Index (Return)	142.60	142.61	-0.010%	-0.08%	-0.08%	-0.35%	42.60%	1.24	1.25	-0.46
Under 5 Bond Index (Clean)	96.69	96.72	-0.037%	-0.29%	-0.29%	-2.02%	-3.31%	2.13	2.13	-0.27
Under 5 Bond Index (Return)	168.65	168.69	-0.027%	-0.09%	-0.09%	-0.06%	68.65%	2.13	2.13	-0.27
Under 10 Bond Index (Clean)	109.07	109.18	-0.093%	-0.27%	-0.27%	-1.42%	9.07%	4.01	4.00	0.23
Under 10 Bond Index (Return)	191.15	191.31	-0.084%	-0.09%	-0.09%	0.08%	91.15%	4.01	4.00	0.23
5 Plus Bond Index (Clean)	131.33	131.65	-0.245%	-0.36%	-0.36%	-0.10%	31.33%	10.16	10.05	1.04
5 Plus Bond Index (Return)	234.94	235.50	-0.238%	-0.23%	-0.23%	0.91%	134.94%	10.16	10.05	1.04
10 Plus Bond Index (Clean)	142.39	142.89	-0.350%	-0.53%	-0.53%	0.58%	42.39%	15.24	15.03	1.41
10 Plus Bond Index (Return)	265.23	266.15	-0.343%	-0.42%	-0.42%	1.87%	165.23%	15.24	15.03	1.41

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	101.15	3.39	275	104.54	0.00	8,835	8,937	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.37	0.39	32	104.75	0.00	7,090	7,400	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.88	4.45	275	112.32	0.00	6,022	6,497	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.73	1.15	93	109.88	0.00	10,661	11,592	11714
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.30	3.77	275	116.07	0.00	6,806	7,643	7899
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.74	0.28	127	104.01	0.00	6,828	7,083	7102
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.50	0.00	282	100.50	0.00	5,000	5,025	5025
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.59	1.30	122	119.90	0.00	6,483	7,689	7774
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.50	1.16	124	119.65	0.00	8,031	9,517	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	133.24	1.91	129	135.15	0.00	11,490	15,310	15529
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.60	0.18	66	103.78	0.00	11,319	11,726	11747
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.72	0.16	66	100.88	0.00	6,862	6,911	6922
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.17	0.43	66	115.61	0.00	9,402	10,828	10869
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.00	0.34	94	100.33	0.00	4,000	4,000	4013
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.98	0.31	66	104.29	0.00	5,292	5,503	5519
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.45	0.83	152	108.28	0.00	8,546	9,183	9254

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Bond Index Constituent

Clean Price Performance			Index Price 20-Jul-2018	Previous Index Price 19-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	101.15	101.17	-0.018%	-0.281%	-0.281%	-2.775%	-0.38	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.37	104.38	-0.011%	-0.249%	-0.249%	-2.695%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.88	107.90	-0.019%	-0.325%	-0.325%	-3.320%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	108.73	108.76	-0.023%	-0.392%	-0.392%	-2.583%	-0.50	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.30	112.35	-0.039%	-0.415%	-0.415%	-2.684%	-0.46	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.79	-0.053%	-0.148%	-0.148%	-0.175%	-0.22	3.60	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.56	-0.067%	-0.120%	-0.120%	0.618%	-0.12	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.59	118.70	-0.088%	-0.272%	-0.272%	-1.143%	-0.09	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.50	118.63	-0.110%	-0.226%	-0.226%	-0.857%	0.11	5.22	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.24	133.44	-0.145%	-0.325%	-0.325%	-1.538%	0.33	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	103.82	-0.212%	-0.224%	-0.224%	0.650%	0.53	7.54	7.50
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.72	100.99	-0.260%	-0.130%	-0.130%		0.82	9.42	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.48	-0.263%	-0.400%	-0.400%	-0.350%	1.03	10.50	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.00	100.30	-0.299%	-0.230%	-0.230%		1.30	13.52	13.35
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.98	104.38	-0.385%	-0.469%	-0.469%	0.247%	1.46	16.27	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.45	107.94	-0.454%	-0.851%	-0.851%	1.685%	1.65	20.94	20.60

Return Price Performance

Return Price Performance			Index Price 20-Jul-2018	Previous Index Price 19-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	104.54	104.55	-0.006%	-0.026%	-0.026%	-0.367%	-0.38	0.24	0.24
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.75	0.000%	-0.006%	-0.006%	-4.419%	-0.42	0.90	0.91
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	112.33	-0.004%	-0.012%	-0.012%	-0.374%	-0.44	1.18	1.19
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.89	-0.011%	-0.154%	-0.154%	-4.252%	-0.50	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.07	116.10	-0.026%	-0.155%	-0.155%	-0.272%	-0.46	2.11	2.12
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	104.07	-0.051%	-0.104%	-0.104%	-0.514%	-0.22	3.60	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.50	100.56	-0.067%	-0.120%	-0.120%	0.618%	-0.12	4.24	4.24
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.90	119.99	-0.077%	-0.083%	-0.083%	-2.521%	-0.09	4.33	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	119.77	-0.101%	-0.061%	-0.061%	-2.073%	0.11	5.22	5.22
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.15	135.33	-0.132%	-0.092%	-0.092%	-3.207%	0.33	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	104.00	-0.210%	-0.169%	-0.169%	0.216%	0.53	7.54	7.50
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.88	101.15	-0.258%	-0.078%	-0.078%		0.82	9.42	9.34
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.61	115.90	-0.256%	-0.279%	-0.279%	-1.255%	1.03	10.50	10.39
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.33	100.63	-0.294%	-0.155%	-0.155%		1.30	13.52	13.35

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.29	104.69	-0.379%	-0.375%	-0.375%	-0.475%	1.46	16.27	16.03
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.28	108.77	-0.446%	-0.741%	-0.741%	0.832%	1.65	20.94	20.60