

Euronext Dublin - Daily Bond Index Report

Tuesday 24 July, 2018



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Bond Indices Performance

Index	Close Value 24-Jul-2018	Previous Close Value 23-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.32	114.45	-0.115%	-0.62%	-0.62%	-1.29%	14.32%	6.43	6.37	0.88
All Bond Index (Return)	204.53	204.75	-0.106%	-0.42%	-0.42%	0.19%	104.53%	6.43	6.37	0.88
Under 3 Bond Index (Clean)	82.96	82.98	-0.024%	-0.38%	-0.38%	-2.82%	-17.05%	1.23	1.24	-0.45
Under 3 Bond Index (Return)	142.60	142.62	-0.012%	-0.08%	-0.08%	-0.35%	42.60%	1.23	1.24	-0.45
Under 5 Bond Index (Clean)	96.60	96.64	-0.037%	-0.38%	-0.38%	-2.11%	-3.40%	2.12	2.12	-0.24
Under 5 Bond Index (Return)	168.57	168.61	-0.027%	-0.13%	-0.13%	-0.11%	68.57%	2.12	2.12	-0.24
Under 10 Bond Index (Clean)	108.87	108.95	-0.078%	-0.46%	-0.46%	-1.60%	8.87%	4.00	3.99	0.28
Under 10 Bond Index (Return)	190.86	190.99	-0.068%	-0.24%	-0.24%	-0.07%	90.86%	4.00	3.99	0.28
5 Plus Bond Index (Clean)	130.73	130.96	-0.181%	-0.82%	-0.82%	-0.56%	30.73%	10.13	10.03	1.08
5 Plus Bond Index (Return)	233.92	234.33	-0.174%	-0.67%	-0.67%	0.47%	133.92%	10.13	10.03	1.08
10 Plus Bond Index (Clean)	141.47	141.82	-0.248%	-1.17%	-1.17%	-0.07%	41.47%	15.22	15.00	1.46
10 Plus Bond Index (Return)	263.58	264.22	-0.242%	-1.04%	-1.04%	1.24%	163.58%	15.22	15.00	1.46

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	101.12	3.44	279	104.56	0.00	8,835	8,934	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.33	0.43	36	104.77	0.00	7,090	7,397	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.84	4.51	279	112.35	0.00	6,022	6,494	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.67	1.20	97	109.87	0.00	10,661	11,586	11713
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.22	3.82	279	116.04	0.00	6,806	7,637	7897
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.60	0.29	131	103.89	0.00	6,828	7,074	7093
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.33	0.00	286	100.33	0.00	5,000	5,017	5017
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.36	1.35	126	119.71	0.00	6,483	7,674	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.21	1.19	128	119.40	0.00	8,031	9,493	9589
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.87	1.97	133	134.84	0.00	11,490	15,267	15493
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.21	0.19	70	103.40	0.00	11,319	11,682	11704
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.23	0.17	70	100.40	0.00	6,862	6,877	6889
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.53	0.46	70	114.99	0.00	9,402	10,767	10811
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.51	0.35	98	99.86	0.00	4,000	3,980	3994
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.28	0.33	70	103.61	0.00	5,292	5,466	5483
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.59	0.86	156	107.44	0.00	8,546	9,109	9182

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Bond Index Constituent

Clean Price Performance			Index Price 24-Jul-2018	Previous Index Price 23-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	101.12	101.15	-0.029%	-0.313%	-0.313%	-2.806%	-0.36	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.33	104.34	-0.008%	-0.280%	-0.280%	-2.726%	-0.42	0.90	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.84	107.86	-0.019%	-0.364%	-0.364%	-3.357%	-0.44	1.18	1.18
IE0034074488	3407448	4.5 Treas Bnd 2020	108.67	108.70	-0.028%	-0.446%	-0.446%	-2.636%	-0.48	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.22	112.26	-0.036%	-0.492%	-0.492%	-2.759%	-0.44	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.65	-0.050%	-0.279%	-0.279%	-0.306%	-0.19	3.59	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.40	-0.065%	-0.285%	-0.285%	0.452%	-0.08	4.23	4.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.36	118.45	-0.076%	-0.470%	-0.470%	-1.339%	-0.04	4.32	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.21	118.32	-0.091%	-0.472%	-0.472%	-1.100%	0.16	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.87	133.02	-0.117%	-0.604%	-0.604%	-1.814%	0.37	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.21	103.37	-0.157%	-0.604%	-0.604%	0.267%	0.58	7.54	7.49
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.23	100.43	-0.204%	-0.623%	-0.623%		0.88	9.41	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.53	114.77	-0.213%	-0.957%	-0.957%	-0.908%	1.08	10.49	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.51	99.74	-0.224%	-0.715%	-0.715%		1.34	13.51	13.33
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.28	103.53	-0.235%	-1.136%	-1.136%	-0.425%	1.50	16.25	16.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.59	106.92	-0.308%	-1.647%	-1.647%	0.869%	1.69	20.91	20.56

Return Price Performance			Index Price 24-Jul-2018	Previous Index Price 23-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	-0.015%	-0.009%	-0.009%	-0.350%	-0.36	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.76	0.004%	0.009%	0.009%	-4.405%	-0.42	0.90	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.35	-0.004%	0.009%	0.009%	-0.354%	-0.44	1.18	1.18
IE0034074488	3407448	4.5 Treas Bnd 2020	109.87	109.89	-0.016%	-0.163%	-0.163%	-4.261%	-0.48	1.69	1.70
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.04	116.06	-0.022%	-0.182%	-0.182%	-0.299%	-0.44	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.94	-0.048%	-0.226%	-0.226%	-0.635%	-0.19	3.59	3.60
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.40	-0.065%	-0.285%	-0.285%	0.452%	-0.08	4.23	4.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.71	119.78	-0.066%	-0.243%	-0.243%	-2.678%	-0.04	4.32	4.33
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.40	119.50	-0.083%	-0.273%	-0.273%	-2.281%	0.16	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.84	134.98	-0.103%	-0.324%	-0.324%	-3.432%	0.37	5.80	5.78
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.40	103.56	-0.154%	-0.537%	-0.537%	-0.153%	0.58	7.54	7.49
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.40	100.60	-0.201%	-0.560%	-0.560%		0.88	9.41	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.99	115.23	-0.207%	-0.813%	-0.813%	-1.783%	1.08	10.49	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.86	100.08	-0.219%	-0.625%	-0.625%		1.34	13.51	13.33

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.61	103.85	-0.229%	-1.023%	-1.023%	-1.122%	1.50	16.25	16.01
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.44	107.77	-0.300%	-1.511%	-1.511%	0.049%	1.69	20.91	20.56