

Euronext Dublin - Daily Bond Index Report

Wednesday 25 July, 2018



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Bond Indices Performance

Index	Close Value 25-Jul-2018	Previous Close Value 24-Jul-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.44	114.32	0.110%	-0.51%	-0.51%	-1.18%	14.44%	6.44	6.38	0.86
All Bond Index (Return)	204.77	204.53	0.116%	-0.30%	-0.30%	0.31%	104.77%	6.44	6.38	0.86
Under 3 Bond Index (Clean)	82.95	82.96	-0.011%	-0.39%	-0.39%	-2.83%	-17.05%	1.23	1.24	-0.45
Under 3 Bond Index (Return)	142.60	142.60	0.001%	-0.08%	-0.08%	-0.35%	42.60%	1.23	1.24	-0.45
Under 5 Bond Index (Clean)	96.60	96.60	0.001%	-0.37%	-0.37%	-2.11%	-3.40%	2.12	2.12	-0.24
Under 5 Bond Index (Return)	168.59	168.57	0.010%	-0.12%	-0.12%	-0.10%	68.59%	2.12	2.12	-0.24
Under 10 Bond Index (Clean)	108.91	108.87	0.039%	-0.42%	-0.42%	-1.57%	8.91%	4.00	3.99	0.26
Under 10 Bond Index (Return)	190.95	190.86	0.047%	-0.20%	-0.20%	-0.03%	90.95%	4.00	3.99	0.26
5 Plus Bond Index (Clean)	130.99	130.73	0.203%	-0.62%	-0.62%	-0.36%	30.99%	10.14	10.04	1.06
5 Plus Bond Index (Return)	234.41	233.92	0.208%	-0.46%	-0.46%	0.68%	134.41%	10.14	10.04	1.06
10 Plus Bond Index (Clean)	141.98	141.47	0.364%	-0.81%	-0.81%	0.30%	41.98%	15.23	15.01	1.43
10 Plus Bond Index (Return)	264.55	263.58	0.367%	-0.68%	-0.68%	1.61%	164.55%	15.23	15.01	1.43

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	101.11	3.45	280	104.56	0.00	8,835	8,933	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.31	0.45	37	104.76	0.00	7,090	7,396	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.85	4.53	280	112.38	0.00	6,022	6,495	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.66	1.21	98	109.86	0.00	10,661	11,584	11713
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.21	3.84	280	116.04	0.00	6,806	7,636	7897
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.62	0.29	132	103.91	0.00	6,828	7,075	7095
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	287	100.36	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.39	1.36	127	119.75	0.00	6,483	7,676	7764
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.26	1.20	129	119.46	0.00	8,031	9,497	9594
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.96	1.98	134	134.94	0.00	11,490	15,277	15505
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.33	0.20	71	103.53	0.00	11,319	11,696	11718
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.41	0.18	71	100.58	0.00	6,862	6,890	6902
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.77	0.47	71	115.24	0.00	9,402	10,790	10834
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.81	0.35	99	100.17	0.00	4,000	3,993	4007
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.65	0.33	71	103.98	0.00	5,292	5,485	5503
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.20	0.86	157	108.06	0.00	8,546	9,162	9235

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Bond Index Constituent

Clean Price Performance			Index Price 25-Jul-2018	Previous Index Price 24-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	101.11	101.12	-0.014%	-0.326%	-0.326%	-2.819%	-0.36	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.31	104.33	-0.020%	-0.300%	-0.300%	-2.746%	-0.41	0.89	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.85	107.84	0.014%	-0.350%	-0.350%	-3.344%	-0.46	1.18	1.18
IE0034074488	3407448	4.5 Treas Bnd 2020	108.66	108.67	-0.017%	-0.463%	-0.463%	-2.652%	-0.48	1.69	1.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.21	112.22	-0.009%	-0.501%	-0.501%	-2.768%	-0.44	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.62	103.60	0.018%	-0.261%	-0.261%	-0.288%	-0.19	3.59	3.59
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.33	0.029%	-0.256%	-0.256%	0.481%	-0.09	4.23	4.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.39	118.36	0.027%	-0.443%	-0.443%	-1.312%	-0.05	4.32	4.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.26	118.21	0.046%	-0.426%	-0.426%	-1.055%	0.15	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.96	132.87	0.068%	-0.537%	-0.537%	-1.748%	0.36	5.79	5.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.33	103.21	0.118%	-0.486%	-0.486%	0.386%	0.56	7.53	7.49
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.41	100.23	0.184%	-0.440%	-0.440%		0.86	9.41	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.77	114.53	0.210%	-0.749%	-0.749%	-0.699%	1.06	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.81	99.51	0.303%	-0.414%	-0.414%		1.31	13.51	13.34
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.65	103.28	0.352%	-0.788%	-0.788%	-0.074%	1.48	16.25	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.20	106.59	0.578%	-1.079%	-1.079%	1.452%	1.66	20.93	20.58

Return Price Performance			Index Price 25-Jul-2018	Previous Index Price 24-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	-0.002%	-0.011%	-0.011%	-0.352%	-0.36	0.23	0.23
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.77	-0.009%	0.000%	0.000%	-4.414%	-0.41	0.89	0.90
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.38	112.35	0.028%	0.036%	0.036%	-0.326%	-0.46	1.18	1.18
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	109.87	-0.005%	-0.168%	-0.168%	-4.266%	-0.48	1.69	1.69
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.04	116.04	0.003%	-0.179%	-0.179%	-0.296%	-0.44	2.10	2.11
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.91	103.89	0.020%	-0.206%	-0.206%	-0.615%	-0.19	3.59	3.59
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.33	0.029%	-0.256%	-0.256%	0.481%	-0.09	4.23	4.23
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.75	119.71	0.036%	-0.208%	-0.208%	-2.643%	-0.05	4.32	4.32
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.46	119.40	0.054%	-0.220%	-0.220%	-2.229%	0.15	5.22	5.21
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.94	134.84	0.077%	-0.247%	-0.247%	-3.357%	0.36	5.79	5.77
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.53	103.40	0.121%	-0.417%	-0.417%	-0.032%	0.56	7.53	7.49
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.58	100.40	0.185%	-0.375%	-0.375%		0.86	9.41	9.33
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.24	114.99	0.216%	-0.599%	-0.599%	-1.572%	1.06	10.48	10.37
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.17	99.86	0.306%	-0.320%	-0.320%		1.31	13.51	13.34

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.98	103.61	0.356%	-0.671%	-0.671%	-0.770%	1.48	16.25	16.02
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.06	107.44	0.578%	-0.941%	-0.941%	0.628%	1.66	20.93	20.58