

Euronext Dublin - Daily Bond Index Report

Tuesday 7 August, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 07-Aug-2018	Previous Close Value 06-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.19	114.11	0.067%	0.08%	-0.73%	-1.40%	14.19%	6.39	6.34	0.89
All Bond Index (Return)	204.52	204.32	0.097%	0.14%	-0.42%	0.19%	104.52%	6.39	6.34	0.89
Under 3 Bond Index (Clean)	82.81	82.83	-0.024%	-0.07%	-0.56%	-2.99%	-17.19%	1.20	1.20	-0.46
Under 3 Bond Index (Return)	142.59	142.56	0.025%	0.01%	-0.08%	-0.36%	42.59%	1.20	1.20	-0.46
Under 5 Bond Index (Clean)	96.44	96.46	-0.013%	-0.04%	-0.54%	-2.27%	-3.56%	2.08	2.09	-0.23
Under 5 Bond Index (Return)	168.52	168.48	0.024%	0.02%	-0.16%	-0.14%	68.52%	2.08	2.09	-0.23
Under 10 Bond Index (Clean)	108.71	108.69	0.017%	0.02%	-0.61%	-1.75%	8.71%	3.96	3.95	0.29
Under 10 Bond Index (Return)	190.80	190.71	0.049%	0.08%	-0.27%	-0.10%	90.80%	3.96	3.95	0.29
5 Plus Bond Index (Clean)	130.64	130.46	0.137%	0.19%	-0.88%	-0.63%	30.64%	10.10	9.99	1.08
5 Plus Bond Index (Return)	233.97	233.59	0.160%	0.23%	-0.65%	0.49%	133.97%	10.10	9.99	1.08
10 Plus Bond Index (Clean)	141.50	141.14	0.252%	0.31%	-1.15%	-0.04%	41.50%	15.18	14.96	1.45
10 Plus Bond Index (Return)	263.82	263.11	0.271%	0.34%	-0.96%	1.33%	163.82%	15.18	14.96	1.45

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	100.96	3.61	293	104.57	0.00	8,835	8,920	9239
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.18	0.60	50	104.78	0.00	7,090	7,386	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.67	4.74	293	112.41	0.00	6,022	6,485	6770
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.47	1.37	111	109.83	0.00	10,661	11,564	11710
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.96	4.01	293	115.97	0.00	6,806	7,619	7893
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.32	145	103.80	0.00	6,828	7,066	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.24	0.00	300	100.24	0.00	5,000	5,012	5012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.11	1.50	140	119.60	0.00	6,483	7,657	7754
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.00	1.32	142	119.32	0.00	8,031	9,477	9583
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.58	2.18	147	134.76	0.00	11,490	15,234	15484
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.16	0.23	84	103.39	0.00	11,319	11,676	11702
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.25	0.21	84	100.45	0.00	6,862	6,879	6893
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.59	0.55	84	115.14	0.00	9,402	10,773	10825
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.51	0.40	112	99.91	0.00	4,000	3,980	3996
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.29	0.39	84	103.68	0.00	5,292	5,466	5487
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.59	0.93	170	107.52	0.00	8,546	9,109	9189

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Bond Index Constituent

Clean Price Performance			Index Price 07-Aug-2018	Previous Index Price 06-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.96	100.98	-0.016%	-0.078%	-0.471%	-2.960%	-0.49	0.19	0.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.18	104.20	-0.022%	-0.062%	-0.429%	-2.872%	-0.45	0.86	0.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.67	107.71	-0.032%	-0.071%	-0.513%	-3.501%	-0.50	1.14	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	108.47	108.48	-0.012%	-0.064%	-0.636%	-2.821%	-0.48	1.65	1.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.96	112.01	-0.046%	-0.091%	-0.721%	-2.983%	-0.42	2.06	2.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.49	-0.002%	0.040%	-0.389%	-0.416%	-0.17	3.55	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.24	100.22	0.019%	0.046%	-0.376%	0.360%	-0.06	4.19	4.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.11	118.10	0.008%	-0.008%	-0.683%	-1.550%	-0.02	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.00	117.96	0.031%	0.045%	-0.646%	-1.273%	0.17	5.18	5.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.58	132.54	0.030%	0.042%	-0.819%	-2.026%	0.38	5.76	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.16	103.07	0.086%	0.169%	-0.652%	0.219%	0.58	7.50	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.25	100.13	0.114%	0.225%	-0.602%		0.87	9.37	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.59	114.39	0.173%	0.298%	-0.907%	-0.857%	1.07	10.45	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.51	99.26	0.251%	0.343%	-0.718%		1.34	13.47	13.30
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.29	103.00	0.283%	0.330%	-1.129%	-0.417%	1.50	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.59	106.24	0.329%	0.299%	-1.644%	0.872%	1.69	20.87	20.52

Return Price Performance			Index Price 07-Aug-2018	Previous Index Price 06-Aug-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.57	104.54	0.032%	0.007%	0.002%	-0.339%	-0.49	0.19	0.19
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.76	0.024%	0.019%	0.021%	-4.393%	-0.45	0.86	0.86
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.41	112.38	0.026%	0.033%	0.067%	-0.296%	-0.50	1.14	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	109.83	109.80	0.033%	0.015%	-0.194%	-4.292%	-0.48	1.65	1.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	115.97	0.003%	-0.005%	-0.239%	-0.356%	-0.42	2.06	2.07
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.80	0.007%	0.055%	-0.305%	-0.714%	-0.17	3.55	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.24	100.22	0.019%	0.046%	-0.376%	0.360%	-0.06	4.19	4.19
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.60	119.55	0.044%	0.054%	-0.329%	-2.762%	-0.02	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.32	119.25	0.062%	0.098%	-0.337%	-2.344%	0.17	5.18	5.17
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.76	134.66	0.074%	0.118%	-0.383%	-3.489%	0.38	5.76	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.39	103.29	0.097%	0.187%	-0.548%	-0.164%	0.58	7.50	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.45	100.33	0.124%	0.241%	-0.505%		0.87	9.37	9.29
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.14	114.91	0.195%	0.337%	-0.684%	-1.655%	1.07	10.45	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.91	99.65	0.264%	0.367%	-0.578%		1.34	13.47	13.30

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.68	103.37	0.300%	0.361%	-0.953%	-1.053%	1.50	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.52	107.15	0.347%	0.333%	-1.437%	0.124%	1.69	20.87	20.52