

Euronext Dublin - Daily Bond Index Report

Friday 10 August, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 10-Aug-2018	Previous Close Value 09-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.48	114.27	0.184%	0.33%	-0.48%	-1.16%	14.48%	6.39	6.34	0.85
All Bond Index (Return)	205.08	204.69	0.189%	0.41%	-0.15%	0.46%	105.08%	6.39	6.34	0.85
Under 3 Bond Index (Clean)	82.78	82.77	0.001%	-0.11%	-0.60%	-3.03%	-17.23%	1.18	1.19	-0.48
Under 3 Bond Index (Return)	142.59	142.57	0.013%	0.01%	-0.09%	-0.36%	42.59%	1.18	1.19	-0.48
Under 5 Bond Index (Clean)	96.47	96.45	0.028%	-0.01%	-0.51%	-2.24%	-3.53%	2.07	2.07	-0.27
Under 5 Bond Index (Return)	168.62	168.56	0.037%	0.09%	-0.10%	-0.08%	68.62%	2.07	2.07	-0.27
Under 10 Bond Index (Clean)	108.88	108.78	0.093%	0.18%	-0.45%	-1.60%	8.88%	3.95	3.94	0.24
Under 10 Bond Index (Return)	191.14	190.95	0.100%	0.26%	-0.09%	0.08%	91.14%	3.95	3.94	0.24
5 Plus Bond Index (Clean)	131.22	130.80	0.317%	0.63%	-0.45%	-0.19%	31.22%	10.10	9.99	1.04
5 Plus Bond Index (Return)	235.03	234.28	0.320%	0.69%	-0.19%	0.95%	135.03%	10.10	9.99	1.04
10 Plus Bond Index (Clean)	142.33	141.61	0.511%	0.90%	-0.57%	0.55%	42.33%	15.18	14.97	1.41
10 Plus Bond Index (Return)	265.41	264.05	0.513%	0.95%	-0.36%	1.94%	165.41%	15.18	14.97	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	100.88	3.65	296	104.53	0.00	8,835	8,913	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.13	0.64	53	104.77	0.00	7,090	7,383	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.57	4.79	296	112.36	0.00	6,022	6,479	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.44	1.41	114	109.85	0.00	10,661	11,561	11711
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.99	4.06	296	116.05	0.00	6,806	7,622	7898
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.32	148	103.97	0.00	6,828	7,077	7099
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.46	0.00	303	100.46	0.00	5,000	5,023	5023
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.33	1.53	143	119.86	0.00	6,483	7,672	7771
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.30	1.35	145	119.65	0.00	8,031	9,500	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.95	2.22	150	135.17	0.00	11,490	15,276	15531
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.59	0.24	87	103.82	0.00	11,319	11,725	11751
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.71	0.22	87	100.93	0.00	6,862	6,911	6925
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.16	0.57	87	115.73	0.00	9,402	10,827	10880
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	100.04	0.41	115	100.45	0.00	4,000	4,002	4018
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.95	0.41	87	104.35	0.00	5,292	5,501	5522
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.33	0.95	173	108.28	0.00	8,546	9,172	9253

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Bond Index Constituent

Clean Price Performance			Index Price 10-Aug-2018	Previous Index Price 09-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	100.88	100.90	-0.016%	-0.156%	-0.549%	-3.036%	-0.43	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.13	104.13	0.000%	-0.110%	-0.477%	-2.918%	-0.47	0.84	0.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.57	107.60	-0.022%	-0.163%	-0.605%	-3.591%	-0.49	1.13	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	108.44	108.43	0.016%	-0.085%	-0.657%	-2.842%	-0.50	1.64	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.99	111.97	0.021%	-0.059%	-0.689%	-2.951%	-0.47	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.57	0.069%	0.193%	-0.236%	-0.263%	-0.21	3.54	3.55
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.46	100.36	0.095%	0.262%	-0.160%	0.578%	-0.11	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.33	118.22	0.094%	0.185%	-0.491%	-1.360%	-0.08	4.27	4.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.30	118.14	0.130%	0.297%	-0.396%	-1.025%	0.12	5.17	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.95	132.75	0.147%	0.318%	-0.545%	-1.756%	0.33	5.75	5.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.59	103.35	0.224%	0.584%	-0.241%	0.633%	0.53	7.49	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.71	100.43	0.277%	0.690%	-0.141%		0.82	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.16	114.76	0.343%	0.799%	-0.413%	-0.363%	1.02	10.44	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.04	99.59	0.457%	0.881%	-0.186%		1.30	13.46	13.29
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.95	103.40	0.535%	0.968%	-0.500%	0.216%	1.46	16.21	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.33	106.57	0.717%	0.995%	-0.962%	1.571%	1.66	20.88	20.54

Return Price Performance			Index Price 10-Aug-2018	Previous Index Price 09-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	104.53	104.54	-0.004%	-0.033%	-0.038%	-0.379%	-0.43	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.75	0.011%	0.006%	0.008%	-4.406%	-0.47	0.84	0.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.37	-0.007%	-0.013%	0.020%	-0.342%	-0.49	1.13	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	109.85	109.82	0.026%	0.028%	-0.182%	-4.279%	-0.50	1.64	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.05	116.01	0.033%	0.061%	-0.173%	-0.290%	-0.47	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.97	103.90	0.070%	0.214%	-0.147%	-0.557%	-0.21	3.54	3.55
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.46	100.36	0.095%	0.262%	-0.160%	0.578%	-0.11	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.86	119.74	0.102%	0.272%	-0.113%	-2.550%	-0.08	4.27	4.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	119.48	0.136%	0.371%	-0.066%	-2.078%	0.12	5.17	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.17	134.96	0.156%	0.423%	-0.080%	-3.196%	0.33	5.75	5.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.82	103.59	0.226%	0.609%	-0.130%	0.256%	0.53	7.49	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.93	100.65	0.278%	0.712%	-0.038%		0.82	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.73	115.33	0.348%	0.853%	-0.173%	-1.150%	1.02	10.44	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.45	99.99	0.459%	0.914%	-0.036%		1.30	13.46	13.29

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.35	103.80	0.537%	1.011%	-0.312%	-0.412%	1.46	16.21	15.98
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.28	107.51	0.716%	1.038%	-0.745%	0.827%	1.66	20.88	20.54