

Euronext Dublin - Daily Bond Index Report

Thursday 23 August, 2018



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Bond Indices Performance

Index	Close Value 23-Aug-2018	Previous Close Value 22-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.21	114.26	-0.040%	0.10%	-0.71%	-1.39%	14.21%	6.35	6.30	0.87
All Bond Index (Return)	204.81	204.87	-0.032%	0.28%	-0.28%	0.33%	104.81%	6.35	6.30	0.87
Under 3 Bond Index (Clean)	82.62	82.67	-0.056%	-0.30%	-0.79%	-3.21%	-17.38%	1.15	1.15	-0.48
Under 3 Bond Index (Return)	142.55	142.61	-0.042%	-0.01%	-0.11%	-0.38%	42.55%	1.15	1.15	-0.48
Under 5 Bond Index (Clean)	96.30	96.34	-0.045%	-0.19%	-0.69%	-2.41%	-3.70%	2.03	2.04	-0.25
Under 5 Bond Index (Return)	168.53	168.59	-0.034%	0.03%	-0.15%	-0.13%	68.53%	2.03	2.04	-0.25
Under 10 Bond Index (Clean)	108.66	108.70	-0.037%	-0.02%	-0.65%	-1.79%	8.66%	3.91	3.90	0.26
Under 10 Bond Index (Return)	190.98	191.03	-0.028%	0.17%	-0.18%	-0.01%	90.98%	3.91	3.90	0.26
5 Plus Bond Index (Clean)	130.85	130.90	-0.037%	0.35%	-0.73%	-0.47%	30.85%	10.05	9.95	1.06
5 Plus Bond Index (Return)	234.56	234.63	-0.031%	0.48%	-0.39%	0.75%	134.56%	10.05	9.95	1.06
10 Plus Bond Index (Clean)	141.83	141.90	-0.053%	0.54%	-0.92%	0.19%	41.83%	15.13	14.92	1.44
10 Plus Bond Index (Return)	264.63	264.76	-0.048%	0.65%	-0.65%	1.64%	164.63%	15.13	14.92	1.44

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	100.72	3.81	309	104.53	0.00	8,835	8,898	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.94	0.80	66	104.74	0.00	7,090	7,370	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.35	5.00	309	112.35	0.00	6,022	6,465	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.25	1.57	127	109.81	0.00	10,661	11,540	11707
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.76	4.23	309	115.99	0.00	6,806	7,606	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.53	0.35	161	103.88	0.00	6,828	7,069	7093
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	316	100.36	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.04	1.67	156	119.70	0.00	6,483	7,653	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.02	1.47	158	119.49	0.00	8,031	9,478	9596
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.62	2.41	163	135.03	0.00	11,490	15,239	15516
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.39	0.27	100	103.67	0.00	11,319	11,703	11734
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.46	0.25	100	100.71	0.00	6,862	6,893	6910
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.88	0.66	100	115.53	0.00	9,402	10,800	10862
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.49	0.46	128	99.95	0.00	4,000	3,980	3998
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.56	0.47	100	104.02	0.00	5,292	5,480	5505
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.90	1.02	186	107.92	0.00	8,546	9,136	9223

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Bond Index Constituent

Clean Price Performance			Index Price 23-Aug-2018	Previous Index Price 22-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	100.72	100.76	-0.047%	-0.322%	-0.714%	-3.197%	-0.50	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.94	103.98	-0.038%	-0.287%	-0.653%	-3.090%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.35	107.40	-0.047%	-0.369%	-0.810%	-3.790%	-0.50	1.09	1.10
IE0034074488	3407448	4.5 Treas Bnd 2020	108.25	108.30	-0.051%	-0.266%	-0.837%	-3.018%	-0.49	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.76	111.87	-0.101%	-0.270%	-0.898%	-3.156%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.53	103.55	-0.020%	0.083%	-0.346%	-0.372%	-0.19	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.37	-0.012%	0.167%	-0.255%	0.482%	-0.09	4.14	4.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.04	118.06	-0.022%	-0.068%	-0.742%	-1.608%	-0.05	4.24	4.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.02	118.06	-0.034%	0.061%	-0.630%	-1.258%	0.14	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.62	132.66	-0.030%	0.070%	-0.791%	-1.998%	0.35	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.39	103.41	-0.018%	0.397%	-0.426%	0.447%	0.55	7.45	7.41
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.46	100.48	-0.020%	0.437%	-0.392%		0.85	9.32	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.88	114.92	-0.037%	0.553%	-0.656%	-0.606%	1.04	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.49	99.63	-0.142%	0.323%	-0.738%		1.34	13.42	13.25
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.56	103.65	-0.088%	0.588%	-0.875%	-0.162%	1.48	16.17	15.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.90	106.92	-0.012%	0.594%	-1.356%	1.168%	1.68	20.83	20.49

Return Price Performance

Return Price Performance			Index Price 23-Aug-2018	Previous Index Price 22-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	104.56	-0.033%	-0.039%	-0.044%	-0.385%	-0.50	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.77	-0.026%	-0.020%	-0.018%	-4.431%	-0.46	0.81	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.38	-0.031%	-0.023%	0.011%	-0.352%	-0.50	1.09	1.10
IE0034074488	3407448	4.5 Treas Bnd 2020	109.81	109.85	-0.038%	-0.005%	-0.214%	-4.311%	-0.49	1.60	1.61
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	116.09	-0.085%	0.011%	-0.223%	-0.339%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.88	103.90	-0.018%	0.132%	-0.229%	-0.638%	-0.19	3.50	3.51
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.37	-0.012%	0.167%	-0.255%	0.482%	-0.09	4.14	4.15
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.70	119.72	-0.013%	0.139%	-0.245%	-2.680%	-0.05	4.24	4.24
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.49	119.52	-0.026%	0.239%	-0.197%	-2.206%	0.14	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.03	135.06	-0.018%	0.322%	-0.180%	-3.292%	0.35	5.71	5.69
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.67	103.68	-0.016%	0.456%	-0.281%	0.104%	0.55	7.45	7.41
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.71	100.72	-0.017%	0.493%	-0.256%		0.85	9.32	9.25
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.53	115.57	-0.031%	0.683%	-0.342%	-1.316%	1.04	10.40	10.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.95	100.08	-0.137%	0.404%	-0.541%		1.34	13.42	13.25

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.02	104.11	-0.083%	0.690%	-0.629%	-0.728%	1.48	16.17	15.93
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.92	107.93	-0.007%	0.706%	-1.071%	0.496%	1.68	20.83	20.49