

Euronext Dublin - Daily Bond Index Report

Friday 3 August, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 03-Aug-2018	Previous Close Value 02-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.11	113.87	0.211%	0.01%	-0.80%	-1.47%	14.11%	6.39	6.33	0.90
All Bond Index (Return)	204.32	203.88	0.216%	0.04%	-0.52%	0.09%	104.32%	6.39	6.33	0.90
Under 3 Bond Index (Clean)	82.83	82.83	0.002%	-0.05%	-0.54%	-2.97%	-17.17%	1.20	1.21	-0.46
Under 3 Bond Index (Return)	142.56	142.54	0.015%	-0.01%	-0.11%	-0.38%	42.56%	1.20	1.21	-0.46
Under 5 Bond Index (Clean)	96.46	96.42	0.038%	-0.03%	-0.53%	-2.26%	-3.55%	2.09	2.09	-0.22
Under 5 Bond Index (Return)	168.48	168.40	0.048%	0.00%	-0.19%	-0.16%	68.48%	2.09	2.09	-0.22
Under 10 Bond Index (Clean)	108.69	108.56	0.120%	0.00%	-0.62%	-1.77%	8.69%	3.97	3.95	0.29
Under 10 Bond Index (Return)	190.71	190.47	0.127%	0.03%	-0.32%	-0.15%	90.71%	3.97	3.95	0.29
5 Plus Bond Index (Clean)	130.46	130.00	0.358%	0.05%	-1.02%	-0.76%	30.46%	10.10	9.99	1.10
5 Plus Bond Index (Return)	233.59	232.75	0.362%	0.07%	-0.80%	0.33%	133.59%	10.10	9.99	1.10
10 Plus Bond Index (Clean)	141.14	140.39	0.540%	0.06%	-1.40%	-0.30%	41.14%	15.17	14.95	1.47
10 Plus Bond Index (Return)	263.11	261.69	0.542%	0.07%	-1.22%	1.06%	163.11%	15.17	14.95	1.47

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	100.98	3.56	289	104.54	0.00	8,835	8,921	9236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.20	0.56	46	104.76	0.00	7,090	7,388	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.71	4.67	289	112.38	0.00	6,022	6,487	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.48	1.32	107	109.80	0.00	10,661	11,565	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.01	3.96	289	115.97	0.00	6,806	7,623	7892
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.31	141	103.80	0.00	6,828	7,066	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.22	0.00	296	100.22	0.00	5,000	5,011	5011
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.10	1.45	136	119.55	0.00	6,483	7,657	7751
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.96	1.29	138	119.25	0.00	8,031	9,474	9577
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.54	2.12	143	134.66	0.00	11,490	15,230	15473
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.07	0.22	80	103.29	0.00	11,319	11,666	11691
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.13	0.20	80	100.33	0.00	6,862	6,871	6884
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.39	0.53	80	114.91	0.00	9,402	10,754	10804
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.26	0.39	108	99.65	0.00	4,000	3,970	3986
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.00	0.37	80	103.37	0.00	5,292	5,451	5470
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.24	0.91	166	107.15	0.00	8,546	9,079	9157

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Bond Index Constituent

Clean Price Performance			Index Price 03-Aug-2018	Previous Index Price 02-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	100.98	100.99	-0.017%	-0.062%	-0.455%	-2.945%	-0.43	0.20	0.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.20	104.20	-0.003%	-0.040%	-0.407%	-2.850%	-0.45	0.86	0.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.71	107.71	-0.005%	-0.038%	-0.480%	-3.470%	-0.50	1.15	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	108.48	108.47	0.008%	-0.052%	-0.624%	-2.810%	-0.47	1.66	1.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.01	111.98	0.027%	-0.046%	-0.676%	-2.939%	-0.43	2.07	2.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.39	0.092%	0.042%	-0.387%	-0.414%	-0.16	3.56	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.22	100.10	0.125%	0.027%	-0.395%	0.341%	-0.05	4.20	4.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.10	117.94	0.131%	-0.017%	-0.691%	-1.558%	-0.02	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.96	117.77	0.166%	0.014%	-0.677%	-1.304%	0.18	5.19	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.54	132.28	0.199%	0.011%	-0.849%	-2.056%	0.39	5.76	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.07	102.79	0.271%	0.083%	-0.738%	0.132%	0.60	7.50	7.46
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.13	99.78	0.352%	0.111%	-0.715%		0.89	9.38	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.39	113.96	0.374%	0.125%	-1.078%	-1.029%	1.09	10.45	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	98.77	0.497%	0.092%	-0.967%		1.36	13.48	13.30
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.00	102.41	0.579%	0.048%	-1.407%	-0.698%	1.52	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.24	105.47	0.733%	-0.030%	-1.967%	0.540%	1.71	20.87	20.52

Return Price Performance			Index Price 03-Aug-2018	Previous Index Price 02-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	104.54	104.55	-0.005%	-0.025%	-0.030%	-0.371%	-0.43	0.20	0.20
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.75	0.010%	-0.005%	-0.003%	-4.416%	-0.45	0.86	0.87
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.38	112.37	0.011%	0.007%	0.041%	-0.322%	-0.50	1.15	1.15
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.78	0.019%	-0.017%	-0.227%	-4.323%	-0.47	1.66	1.66
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.97	115.92	0.038%	-0.009%	-0.243%	-0.359%	-0.43	2.07	2.08
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.70	0.094%	0.048%	-0.312%	-0.721%	-0.16	3.56	3.56
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.22	100.10	0.125%	0.027%	-0.395%	0.341%	-0.05	4.20	4.20
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.55	119.38	0.139%	0.010%	-0.373%	-2.805%	-0.02	4.29	4.29
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.25	119.04	0.172%	0.036%	-0.399%	-2.405%	0.18	5.19	5.18
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.66	134.38	0.207%	0.045%	-0.456%	-3.560%	0.39	5.76	5.74
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.29	103.01	0.274%	0.090%	-0.644%	-0.261%	0.60	7.50	7.46
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.33	99.98	0.353%	0.118%	-0.628%		0.89	9.38	9.30
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.91	114.48	0.378%	0.142%	-0.877%	-1.847%	1.09	10.45	10.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.65	99.15	0.499%	0.102%	-0.840%		1.36	13.48	13.30

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.37	102.78	0.581%	0.061%	-1.250%	-1.348%	1.52	16.21	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.15	106.37	0.732%	-0.014%	-1.778%	-0.223%	1.71	20.87	20.52