

Euronext Dublin - Daily Bond Index Report

Thursday 9 August, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 09-Aug-2018	Previous Close Value 08-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.27	114.17	0.084%	0.15%	-0.66%	-1.34%	14.27%	6.38	6.33	0.87
All Bond Index (Return)	204.69	204.51	0.091%	0.22%	-0.34%	0.27%	104.69%	6.38	6.33	0.87
Under 3 Bond Index (Clean)	82.77	82.79	-0.023%	-0.11%	-0.60%	-3.03%	-17.23%	1.18	1.19	-0.47
Under 3 Bond Index (Return)	142.57	142.59	-0.011%	0.00%	-0.10%	-0.37%	42.57%	1.18	1.19	-0.47
Under 5 Bond Index (Clean)	96.45	96.44	0.011%	-0.04%	-0.54%	-2.27%	-3.55%	2.07	2.08	-0.25
Under 5 Bond Index (Return)	168.56	168.52	0.020%	0.05%	-0.14%	-0.12%	68.56%	2.07	2.08	-0.25
Under 10 Bond Index (Clean)	108.78	108.71	0.066%	0.08%	-0.54%	-1.69%	8.78%	3.95	3.94	0.26
Under 10 Bond Index (Return)	190.95	190.81	0.073%	0.16%	-0.19%	-0.02%	90.95%	3.95	3.94	0.26
5 Plus Bond Index (Clean)	130.80	130.61	0.147%	0.31%	-0.76%	-0.51%	30.80%	10.09	9.98	1.07
5 Plus Bond Index (Return)	234.28	233.92	0.152%	0.36%	-0.51%	0.63%	134.28%	10.09	9.98	1.07
10 Plus Bond Index (Clean)	141.61	141.40	0.149%	0.39%	-1.07%	0.03%	41.61%	15.16	14.95	1.45
10 Plus Bond Index (Return)	264.05	263.65	0.153%	0.43%	-0.87%	1.42%	164.05%	15.16	14.95	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	100.90	3.64	295	104.54	0.00	8,835	8,914	9236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.13	0.63	52	104.75	0.00	7,090	7,383	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.60	4.77	295	112.37	0.00	6,022	6,480	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.43	1.39	113	109.82	0.00	10,661	11,559	11708
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.97	4.04	295	116.01	0.00	6,806	7,620	7895
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.57	0.32	147	103.90	0.00	6,828	7,072	7094
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	302	100.36	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.22	1.52	142	119.74	0.00	6,483	7,665	7763
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.14	1.34	144	119.48	0.00	8,031	9,488	9596
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.75	2.20	149	134.96	0.00	11,490	15,254	15507
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.35	0.24	86	103.59	0.00	11,319	11,698	11725
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.43	0.21	86	100.65	0.00	6,862	6,891	6906
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.76	0.57	86	115.33	0.00	9,402	10,790	10843
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.59	0.41	114	99.99	0.00	4,000	3,984	4000
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.40	0.40	86	103.80	0.00	5,292	5,472	5493
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.57	0.94	172	107.51	0.00	8,546	9,107	9188

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Bond Index Constituent

Clean Price Performance			Index Price 09-Aug-2018	Previous Index Price 08-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	100.90	100.95	-0.048%	-0.141%	-0.533%	-3.021%	-0.45	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.13	104.17	-0.040%	-0.110%	-0.477%	-2.918%	-0.45	0.85	0.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.60	107.65	-0.051%	-0.141%	-0.583%	-3.570%	-0.50	1.13	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	108.43	108.43	0.001%	-0.100%	-0.672%	-2.857%	-0.48	1.64	1.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.97	111.96	0.010%	-0.080%	-0.710%	-2.972%	-0.45	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.50	0.075%	0.125%	-0.304%	-0.331%	-0.19	3.54	3.55
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.27	0.097%	0.168%	-0.254%	0.483%	-0.09	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.22	118.13	0.082%	0.091%	-0.584%	-1.452%	-0.06	4.27	4.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.14	118.02	0.105%	0.166%	-0.525%	-1.154%	0.14	5.17	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.75	132.59	0.121%	0.171%	-0.691%	-1.900%	0.36	5.75	5.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.35	103.17	0.182%	0.358%	-0.464%	0.408%	0.56	7.49	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.43	100.24	0.191%	0.412%	-0.416%		0.85	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.76	114.57	0.167%	0.454%	-0.753%	-0.703%	1.06	10.44	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.59	99.44	0.152%	0.423%	-0.640%		1.33	13.46	13.29
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.40	103.22	0.175%	0.431%	-1.029%	-0.317%	1.49	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.57	106.45	0.112%	0.276%	-1.667%	0.848%	1.69	20.86	20.51

Return Price Performance			Index Price 09-Aug-2018	Previous Index Price 08-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	104.57	-0.033%	-0.030%	-0.034%	-0.375%	-0.45	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.78	-0.029%	-0.006%	-0.004%	-4.417%	-0.45	0.85	0.85
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.41	-0.035%	-0.006%	0.028%	-0.335%	-0.50	1.13	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	109.82	109.81	0.012%	0.002%	-0.208%	-4.305%	-0.48	1.64	1.65
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	115.99	0.022%	0.028%	-0.206%	-0.322%	-0.45	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.90	103.82	0.077%	0.144%	-0.217%	-0.626%	-0.19	3.54	3.55
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.27	0.097%	0.168%	-0.254%	0.483%	-0.09	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.74	119.63	0.089%	0.170%	-0.214%	-2.650%	-0.06	4.27	4.28
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.48	119.35	0.111%	0.234%	-0.202%	-2.211%	0.14	5.17	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.96	134.78	0.130%	0.267%	-0.235%	-3.346%	0.36	5.75	5.73
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.59	103.40	0.185%	0.382%	-0.355%	0.030%	0.56	7.49	7.45
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.65	100.45	0.192%	0.433%	-0.315%		0.85	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.33	115.13	0.171%	0.504%	-0.519%	-1.492%	1.06	10.44	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.99	99.84	0.155%	0.453%	-0.493%		1.33	13.46	13.29

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.80	103.61	0.180%	0.471%	-0.844%	-0.944%	1.49	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.51	107.38	0.115%	0.319%	-1.451%	0.110%	1.69	20.86	20.51