

Euronext Dublin - Daily Bond Index Report

Monday 13 August, 2018



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Bond Indices Performance

Index	Close Value 13-Aug-2018	Previous Close Value 10-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.38	114.48	-0.089%	0.25%	-0.57%	-1.24%	14.38%	6.38	6.33	0.86
All Bond Index (Return)	204.95	205.08	-0.065%	0.34%	-0.22%	0.40%	104.95%	6.38	6.33	0.86
Under 3 Bond Index (Clean)	82.76	82.78	-0.018%	-0.13%	-0.62%	-3.05%	-17.24%	1.18	1.19	-0.48
Under 3 Bond Index (Return)	142.62	142.59	0.018%	0.03%	-0.07%	-0.34%	42.62%	1.18	1.19	-0.48
Under 5 Bond Index (Clean)	96.46	96.47	-0.012%	-0.02%	-0.52%	-2.25%	-3.54%	2.07	2.07	-0.27
Under 5 Bond Index (Return)	168.65	168.62	0.017%	0.10%	-0.09%	-0.06%	68.65%	2.07	2.07	-0.27
Under 10 Bond Index (Clean)	108.83	108.88	-0.045%	0.13%	-0.49%	-1.64%	8.83%	3.95	3.94	0.25
Under 10 Bond Index (Return)	191.11	191.14	-0.019%	0.24%	-0.11%	0.06%	91.11%	3.95	3.94	0.25
5 Plus Bond Index (Clean)	131.01	131.22	-0.155%	0.47%	-0.60%	-0.34%	31.01%	10.09	9.98	1.05
5 Plus Bond Index (Return)	234.71	235.03	-0.135%	0.55%	-0.33%	0.81%	134.71%	10.09	9.98	1.05
10 Plus Bond Index (Clean)	141.98	142.33	-0.246%	0.65%	-0.81%	0.30%	41.98%	15.17	14.95	1.43
10 Plus Bond Index (Return)	264.80	265.41	-0.229%	0.72%	-0.59%	1.71%	164.80%	15.17	14.95	1.43

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	100.84	3.69	299	104.53	0.00	8,835	8,909	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.08	0.68	56	104.76	0.00	7,090	7,379	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.55	4.83	299	112.38	0.00	6,022	6,477	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.44	1.44	117	109.89	0.00	10,661	11,561	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	112.00	4.10	299	116.10	0.00	6,806	7,623	7901
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.65	0.33	151	103.98	0.00	6,828	7,077	7100
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.47	0.00	306	100.47	0.00	5,000	5,023	5023
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.32	1.56	146	119.88	0.00	6,483	7,671	7773
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.26	1.38	148	119.64	0.00	8,031	9,497	9608
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.86	2.26	153	135.12	0.00	11,490	15,266	15526
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.45	0.25	90	103.70	0.00	11,319	11,709	11737
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.54	0.22	90	100.76	0.00	6,862	6,899	6914
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.96	0.59	90	115.56	0.00	9,402	10,808	10864
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.77	0.42	118	100.19	0.00	4,000	3,991	4008
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.70	0.42	90	104.12	0.00	5,292	5,488	5510
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.97	0.96	176	107.94	0.00	8,546	9,142	9224

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Bond Index Constituent

Clean Price Performance			Index Price 13-Aug-2018	Previous Index Price 10-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	100.84	100.88	-0.043%	-0.199%	-0.591%	-3.078%	-0.27	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.08	104.13	-0.044%	-0.154%	-0.521%	-2.961%	-0.43	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.55	107.57	-0.023%	-0.187%	-0.628%	-3.614%	-0.49	1.12	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	108.44	108.44	0.001%	-0.084%	-0.656%	-2.841%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	112.00	111.99	0.010%	-0.049%	-0.679%	-2.942%	-0.48	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.65	103.65	0.007%	0.200%	-0.229%	-0.256%	-0.22	3.54	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.47	100.46	0.010%	0.272%	-0.150%	0.588%	-0.11	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.32	118.33	-0.008%	0.176%	-0.500%	-1.368%	-0.08	4.27	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.26	118.30	-0.031%	0.265%	-0.427%	-1.056%	0.12	5.16	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.86	132.95	-0.067%	0.251%	-0.612%	-1.822%	0.34	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.45	103.59	-0.129%	0.453%	-0.370%	0.503%	0.54	7.48	7.44
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.54	100.71	-0.169%	0.520%	-0.309%		0.84	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.96	115.16	-0.168%	0.629%	-0.580%	-0.530%	1.04	10.43	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.77	100.04	-0.273%	0.606%	-0.458%		1.32	13.46	13.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.70	103.95	-0.237%	0.729%	-0.735%	-0.021%	1.47	16.20	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.97	107.33	-0.331%	0.661%	-1.290%	1.235%	1.67	20.87	20.52

Return Price Performance			Index Price 13-Aug-2018	Previous Index Price 10-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	104.53	-0.006%	-0.039%	-0.044%	-0.385%	-0.27	0.18	0.18
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.77	-0.010%	-0.004%	-0.002%	-4.415%	-0.43	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.38	112.36	0.021%	0.008%	0.042%	-0.321%	-0.49	1.12	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	109.89	109.85	0.035%	0.063%	-0.147%	-4.246%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.05	0.045%	0.106%	-0.128%	-0.245%	-0.48	2.05	2.06
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.98	103.97	0.013%	0.227%	-0.134%	-0.544%	-0.22	3.54	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.47	100.46	0.010%	0.272%	-0.150%	0.588%	-0.11	4.18	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.88	119.86	0.018%	0.290%	-0.094%	-2.533%	-0.08	4.27	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.64	119.65	-0.007%	0.364%	-0.073%	-2.085%	0.12	5.16	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.12	135.17	-0.033%	0.390%	-0.112%	-3.227%	0.34	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.70	103.82	-0.120%	0.487%	-0.250%	0.135%	0.54	7.48	7.44
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.76	100.93	-0.162%	0.550%	-0.199%		0.84	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.56	115.73	-0.150%	0.702%	-0.323%	-1.298%	1.04	10.43	10.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.19	100.45	-0.262%	0.650%	-0.298%		1.32	13.46	13.28

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.12	104.35	-0.222%	0.786%	-0.534%	-0.634%	1.47	16.20	15.97
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.94	108.28	-0.313%	0.721%	-1.056%	0.511%	1.67	20.87	20.52