

Euronext Dublin - Daily Bond Index Report

Tuesday 14 August, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Aug-2018	Previous Close Value 13-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	114.38	0.008%	0.25%	-0.56%	-1.24%	14.38%	6.38	6.33	0.86
All Bond Index (Return)	204.98	204.95	0.016%	0.36%	-0.20%	0.41%	104.98%	6.38	6.33	0.86
Under 3 Bond Index (Clean)	82.76	82.76	-0.006%	-0.14%	-0.62%	-3.05%	-17.25%	1.18	1.18	-0.48
Under 3 Bond Index (Return)	142.62	142.62	0.006%	0.04%	-0.06%	-0.33%	42.62%	1.18	1.18	-0.48
Under 5 Bond Index (Clean)	96.46	96.46	-0.003%	-0.03%	-0.52%	-2.25%	-3.54%	2.06	2.07	-0.27
Under 5 Bond Index (Return)	168.66	168.65	0.007%	0.11%	-0.08%	-0.06%	68.66%	2.06	2.07	-0.27
Under 10 Bond Index (Clean)	108.83	108.83	0.002%	0.13%	-0.49%	-1.64%	8.83%	3.95	3.94	0.24
Under 10 Bond Index (Return)	191.13	191.11	0.010%	0.25%	-0.10%	0.07%	91.13%	3.95	3.94	0.24
5 Plus Bond Index (Clean)	131.04	131.01	0.018%	0.49%	-0.58%	-0.33%	31.04%	10.09	9.98	1.05
5 Plus Bond Index (Return)	234.77	234.71	0.023%	0.57%	-0.31%	0.84%	134.77%	10.09	9.98	1.05
10 Plus Bond Index (Clean)	142.03	141.98	0.029%	0.68%	-0.78%	0.33%	42.03%	15.17	14.95	1.43
10 Plus Bond Index (Return)	264.89	264.80	0.034%	0.75%	-0.55%	1.74%	164.89%	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	100.87	3.70	300	104.57	0.00	8,835	8,912	9238
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.06	0.69	57	104.75	0.00	7,090	7,378	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.54	4.85	300	112.39	0.00	6,022	6,477	6769
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.43	1.46	118	109.88	0.00	10,661	11,560	11715
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.99	4.11	300	116.10	0.00	6,806	7,622	7901
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.66	0.33	152	103.99	0.00	6,828	7,077	7100
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.49	0.00	307	100.49	0.00	5,000	5,024	5024
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.31	1.57	147	119.88	0.00	6,483	7,671	7772
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.26	1.39	149	119.65	0.00	8,031	9,498	9609
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.87	2.28	154	135.14	0.00	11,490	15,267	15529
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.48	0.25	91	103.72	0.00	11,319	11,712	11740
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.55	0.22	91	100.78	0.00	6,862	6,900	6915
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.00	0.60	91	115.60	0.00	9,402	10,812	10868
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.77	0.42	119	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	91	104.12	0.00	5,292	5,488	5510
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.04	0.97	177	108.01	0.00	8,546	9,148	9231

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Bond Index Constituent

Clean Price Performance			Index Price 14-Aug-2018	Previous Index Price 13-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	100.87	100.84	0.027%	-0.172%	-0.565%	-3.052%	-0.50	0.17	0.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.06	104.08	-0.020%	-0.175%	-0.541%	-2.981%	-0.42	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.54	107.55	-0.008%	-0.195%	-0.637%	-3.622%	-0.49	1.12	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	108.43	108.44	-0.015%	-0.099%	-0.671%	-2.855%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.99	112.00	-0.015%	-0.064%	-0.694%	-2.957%	-0.48	2.04	2.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.66	103.65	0.004%	0.204%	-0.225%	-0.252%	-0.22	3.53	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.47	0.018%	0.290%	-0.132%	0.606%	-0.12	4.17	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.31	118.32	-0.011%	0.165%	-0.510%	-1.379%	-0.08	4.27	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.26	118.26	0.002%	0.267%	-0.425%	-1.054%	0.12	5.16	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.87	132.86	0.005%	0.256%	-0.607%	-1.816%	0.34	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.48	103.45	0.023%	0.477%	-0.347%	0.527%	0.54	7.48	7.44
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.55	100.54	0.010%	0.530%	-0.299%		0.84	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.00	114.96	0.030%	0.659%	-0.551%	-0.501%	1.04	10.43	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.77	99.77	-0.002%	0.604%	-0.460%		1.32	13.46	13.28
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.70	103.70	-0.006%	0.724%	-0.741%	-0.027%	1.47	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.04	106.97	0.062%	0.723%	-1.229%	1.297%	1.67	20.87	20.52

Return Price Performance			Index Price 14-Aug-2018	Previous Index Price 13-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	104.57	104.53	0.038%	-0.001%	-0.006%	-0.347%	-0.50	0.17	0.17
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.76	-0.009%	-0.012%	-0.011%	-4.424%	-0.42	0.84	0.84
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.39	112.38	0.006%	0.014%	0.048%	-0.315%	-0.49	1.12	1.13
IE0034074488	3407448	4.5 Treas Bnd 2020	109.88	109.89	-0.003%	0.060%	-0.150%	-4.249%	-0.51	1.63	1.64
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.10	116.10	-0.003%	0.103%	-0.131%	-0.247%	-0.48	2.04	2.05
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.99	103.98	0.007%	0.233%	-0.128%	-0.538%	-0.22	3.53	3.54
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.49	100.47	0.018%	0.290%	-0.132%	0.606%	-0.12	4.17	4.18
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.88	119.88	-0.003%	0.288%	-0.097%	-2.535%	-0.08	4.27	4.27
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.65	119.64	0.009%	0.373%	-0.063%	-2.076%	0.12	5.16	5.16
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.14	135.12	0.016%	0.406%	-0.097%	-3.212%	0.34	5.74	5.72
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.72	103.70	0.025%	0.513%	-0.225%	0.160%	0.54	7.48	7.44
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.78	100.76	0.013%	0.563%	-0.186%		0.84	9.36	9.28
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.60	115.56	0.035%	0.736%	-0.289%	-1.264%	1.04	10.43	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.19	100.19	0.002%	0.652%	-0.296%		1.32	13.46	13.28

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.12	104.12	-0.001%	0.785%	-0.535%	-0.635%	1.47	16.20	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.01	107.94	0.067%	0.789%	-0.990%	0.578%	1.67	20.87	20.52