

Euronext Dublin - Daily Bond Index Report

Thursday 16 August, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Aug-2018	Previous Close Value 15-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.43	114.44	-0.006%	0.29%	-0.52%	-1.20%	14.43%	6.38	6.32	0.85
All Bond Index (Return)	205.09	205.09	0.002%	0.41%	-0.15%	0.47%	105.09%	6.38	6.32	0.85
Under 3 Bond Index (Clean)	82.72	82.75	-0.036%	-0.18%	-0.67%	-3.10%	-17.28%	1.17	1.17	-0.49
Under 3 Bond Index (Return)	142.60	142.63	-0.023%	0.02%	-0.08%	-0.35%	42.60%	1.17	1.17	-0.49
Under 5 Bond Index (Clean)	96.43	96.46	-0.031%	-0.05%	-0.55%	-2.28%	-3.57%	2.05	2.06	-0.28
Under 5 Bond Index (Return)	168.65	168.68	-0.021%	0.10%	-0.09%	-0.06%	68.65%	2.05	2.06	-0.28
Under 10 Bond Index (Clean)	108.84	108.86	-0.025%	0.14%	-0.49%	-1.63%	8.84%	3.94	3.93	0.24
Under 10 Bond Index (Return)	191.17	191.20	-0.016%	0.27%	-0.08%	0.09%	91.17%	3.94	3.93	0.24
5 Plus Bond Index (Clean)	131.16	131.14	0.016%	0.59%	-0.49%	-0.23%	31.16%	10.08	9.98	1.04
5 Plus Bond Index (Return)	235.02	234.97	0.021%	0.68%	-0.20%	0.95%	135.02%	10.08	9.98	1.04
10 Plus Bond Index (Clean)	142.27	142.18	0.063%	0.85%	-0.62%	0.50%	42.27%	15.16	14.95	1.42
10 Plus Bond Index (Return)	265.36	265.18	0.068%	0.93%	-0.38%	1.92%	165.36%	15.16	14.95	1.42

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	100.82	3.72	302	104.55	0.00	8,835	8,908	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	104.03	0.71	59	104.74	0.00	7,090	7,376	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.48	4.88	302	112.36	0.00	6,022	6,473	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.38	1.48	120	109.86	0.00	10,661	11,555	11713
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.93	4.14	302	116.07	0.00	6,806	7,618	7899
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.67	0.34	154	104.01	0.00	6,828	7,078	7101
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.52	0.00	309	100.52	0.00	5,000	5,026	5026
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.31	1.59	149	119.90	0.00	6,483	7,670	7773
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	118.27	1.41	151	119.68	0.00	8,031	9,498	9611
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.89	2.31	156	135.19	0.00	11,490	15,269	15534
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.58	0.26	93	103.83	0.00	11,319	11,724	11752
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.64	0.23	93	100.87	0.00	6,862	6,906	6921
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.15	0.61	93	115.76	0.00	9,402	10,826	10883
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.89	0.43	121	100.32	0.00	4,000	3,996	4013
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.90	0.43	93	104.34	0.00	5,292	5,498	5521
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	107.27	0.98	179	108.25	0.00	8,546	9,167	9251

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Bond Index Constituent

Clean Price Performance			Index Price 16-Aug-2018	Previous Index Price 15-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	100.82	100.86	-0.037%	-0.214%	-0.606%	-3.092%	-0.57	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.03	104.04	-0.014%	-0.204%	-0.571%	-3.010%	-0.45	0.83	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.48	107.53	-0.044%	-0.252%	-0.693%	-3.676%	-0.50	1.11	1.12
IE0034074488	3407448	4.5 Treas Bnd 2020	108.38	108.42	-0.037%	-0.140%	-0.712%	-2.896%	-0.51	1.62	1.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.93	111.98	-0.047%	-0.114%	-0.744%	-3.005%	-0.48	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.69	-0.014%	0.218%	-0.211%	-0.238%	-0.22	3.52	3.53
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.52	-0.005%	0.320%	-0.102%	0.636%	-0.12	4.16	4.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.31	118.35	-0.038%	0.160%	-0.515%	-1.384%	-0.09	4.26	4.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.27	118.31	-0.032%	0.276%	-0.417%	-1.046%	0.11	5.15	5.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.89	132.94	-0.040%	0.271%	-0.592%	-1.802%	0.33	5.73	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.58	103.57	0.006%	0.577%	-0.248%	0.627%	0.53	7.47	7.43
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.64	100.62	0.018%	0.618%	-0.212%		0.83	9.34	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.15	115.11	0.036%	0.792%	-0.419%	-0.369%	1.02	10.42	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.89	99.83	0.057%	0.726%	-0.339%		1.31	13.45	13.27
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.90	103.84	0.063%	0.923%	-0.545%	0.171%	1.46	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.27	107.17	0.098%	0.940%	-1.016%	1.516%	1.66	20.86	20.52

Return Price Performance			Index Price 16-Aug-2018	Previous Index Price 15-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	104.55	104.57	-0.024%	-0.018%	-0.023%	-0.364%	-0.57	0.16	0.16
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.74	-0.003%	-0.019%	-0.017%	-4.430%	-0.45	0.83	0.83
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.39	-0.027%	-0.011%	0.023%	-0.340%	-0.50	1.11	1.12
IE0034074488	3407448	4.5 Treas Bnd 2020	109.86	109.89	-0.025%	0.041%	-0.169%	-4.267%	-0.51	1.62	1.63
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.07	116.11	-0.034%	0.078%	-0.156%	-0.272%	-0.48	2.03	2.04
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.01	104.02	-0.011%	0.253%	-0.109%	-0.518%	-0.22	3.52	3.53
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.52	100.52	-0.005%	0.320%	-0.102%	0.636%	-0.12	4.16	4.17
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.90	119.93	-0.028%	0.301%	-0.083%	-2.522%	-0.09	4.26	4.26
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.68	119.71	-0.024%	0.397%	-0.040%	-2.053%	0.11	5.15	5.15
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.19	135.23	-0.028%	0.443%	-0.060%	-3.176%	0.33	5.73	5.71
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.83	103.82	0.008%	0.617%	-0.121%	0.265%	0.53	7.47	7.43
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.87	100.85	0.020%	0.656%	-0.094%		0.83	9.34	9.27
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.76	115.71	0.042%	0.881%	-0.146%	-1.122%	1.02	10.42	10.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.32	100.26	0.061%	0.781%	-0.168%		1.31	13.45	13.27

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	104.34	104.27	0.067%	0.992%	-0.331%	-0.430%	1.46	16.19	15.96
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	108.25	108.14	0.102%	1.013%	-0.769%	0.803%	1.66	20.86	20.52