

Euronext Dublin - Daily Bond Index Report

Monday 27 August, 2018



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Bond Indices Performance

Index	Close Value 27-Aug-2018	Previous Close Value 24-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.95	114.07	-0.100%	-0.12%	-0.93%	-1.61%	13.95%	6.33	6.27	0.90
All Bond Index (Return)	204.42	204.57	-0.076%	0.08%	-0.47%	0.14%	104.42%	6.33	6.27	0.90
Under 3 Bond Index (Clean)	82.60	82.61	-0.017%	-0.33%	-0.82%	-3.24%	-17.41%	1.14	1.15	-0.47
Under 3 Bond Index (Return)	142.58	142.55	0.020%	0.00%	-0.09%	-0.37%	42.58%	1.14	1.15	-0.47
Under 5 Bond Index (Clean)	96.25	96.28	-0.033%	-0.25%	-0.74%	-2.47%	-3.75%	2.03	2.03	-0.23
Under 5 Bond Index (Return)	168.50	168.51	-0.004%	0.02%	-0.17%	-0.15%	68.50%	2.03	2.03	-0.23
Under 10 Bond Index (Clean)	108.52	108.59	-0.065%	-0.15%	-0.78%	-1.92%	8.52%	3.91	3.89	0.29
Under 10 Bond Index (Return)	190.80	190.87	-0.039%	0.08%	-0.27%	-0.10%	90.80%	3.91	3.89	0.29
5 Plus Bond Index (Clean)	130.37	130.58	-0.157%	-0.02%	-1.09%	-0.83%	30.37%	10.03	9.93	1.10
5 Plus Bond Index (Return)	233.76	234.09	-0.138%	0.14%	-0.73%	0.41%	133.76%	10.03	9.93	1.10
10 Plus Bond Index (Clean)	141.03	141.34	-0.224%	-0.02%	-1.48%	-0.38%	41.03%	15.11	14.89	1.47
10 Plus Bond Index (Return)	263.20	263.75	-0.208%	0.11%	-1.19%	1.09%	163.20%	15.11	14.89	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	100.70	3.86	313	104.55	0.00	8,835	8,897	9237
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.92	0.84	70	104.76	0.00	7,090	7,368	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.31	5.06	313	112.37	0.00	6,022	6,463	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.20	1.62	131	109.81	0.00	10,661	11,535	11707
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.74	4.29	313	116.02	0.00	6,806	7,604	7896
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.43	0.36	165	103.79	0.00	6,828	7,062	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.26	0.00	320	100.26	0.00	5,000	5,013	5013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.88	1.71	160	119.59	0.00	6,483	7,642	7753
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.79	1.51	162	119.30	0.00	8,031	9,460	9581
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.36	2.47	167	134.83	0.00	11,490	15,209	15492
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.13	0.29	104	103.42	0.00	11,319	11,673	11705
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.14	0.26	104	100.40	0.00	6,862	6,872	6889
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.41	0.68	104	115.10	0.00	9,402	10,757	10821
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.98	0.47	132	99.45	0.00	4,000	3,959	3978
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.93	0.48	104	103.42	0.00	5,292	5,447	5473
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.10	1.04	190	107.14	0.00	8,546	9,067	9156

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Bond Index Constituent

Clean Price Performance			Index Price 27-Aug-2018	Previous Index Price 24-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	100.70	100.71	-0.013%	-0.340%	-0.732%	-3.215%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.92	103.93	-0.015%	-0.311%	-0.677%	-3.113%	-0.46	0.80	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.31	107.33	-0.019%	-0.406%	-0.847%	-3.826%	-0.50	1.08	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	108.20	108.22	-0.023%	-0.312%	-0.883%	-3.063%	-0.48	1.60	1.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.74	111.75	-0.013%	-0.289%	-0.918%	-3.175%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.43	103.49	-0.056%	-0.014%	-0.442%	-0.469%	-0.17	3.50	3.50
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.32	-0.068%	0.061%	-0.361%	0.375%	-0.06	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.88	117.97	-0.076%	-0.203%	-0.876%	-1.741%	-0.02	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.79	117.92	-0.110%	-0.134%	-0.823%	-1.450%	0.18	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.36	132.49	-0.098%	-0.127%	-0.986%	-2.191%	0.38	5.70	5.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.13	103.25	-0.112%	0.142%	-0.679%	0.191%	0.58	7.44	7.40
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.14	100.29	-0.142%	0.123%	-0.703%		0.88	9.32	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.41	114.60	-0.167%	0.148%	-1.056%	-1.006%	1.08	10.39	10.28
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.98	99.19	-0.216%	-0.192%	-1.247%		1.38	13.41	13.23
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.93	103.18	-0.241%	-0.018%	-1.472%	-0.764%	1.52	16.15	15.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.10	106.40	-0.287%	-0.164%	-2.098%	0.406%	1.71	20.80	20.45

Return Price Performance			Index Price 27-Aug-2018	Previous Index Price 24-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	104.53	0.023%	-0.011%	-0.016%	-0.357%	-0.55	0.14	0.14
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.74	0.019%	0.002%	0.004%	-4.410%	-0.46	0.80	0.81
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.34	0.025%	-0.002%	0.032%	-0.331%	-0.50	1.08	1.09
IE0034074488	3407448	4.5 Treas Bnd 2020	109.81	109.80	0.011%	-0.005%	-0.215%	-4.312%	-0.48	1.60	1.60
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.02	116.00	0.023%	0.040%	-0.194%	-0.311%	-0.45	2.01	2.02
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.84	-0.049%	0.044%	-0.316%	-0.725%	-0.17	3.50	3.50
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.32	-0.068%	0.061%	-0.361%	0.375%	-0.06	4.14	4.14
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.59	119.64	-0.048%	0.041%	-0.343%	-2.775%	-0.02	4.23	4.23
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.30	119.40	-0.085%	0.078%	-0.357%	-2.364%	0.18	5.13	5.12
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.83	134.92	-0.064%	0.172%	-0.330%	-3.438%	0.38	5.70	5.68
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.42	103.52	-0.104%	0.213%	-0.522%	-0.138%	0.58	7.44	7.40
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.40	100.54	-0.134%	0.189%	-0.558%		0.88	9.32	9.24
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.10	115.27	-0.148%	0.302%	-0.719%	-1.690%	1.08	10.39	10.28
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.45	99.65	-0.204%	-0.094%	-1.035%		1.38	13.41	13.23

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.42	103.65	-0.227%	0.104%	-1.207%	-1.306%	1.52	16.15	15.91
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.14	107.43	-0.269%	-0.024%	-1.788%	-0.233%	1.71	20.80	20.45