

Euronext Dublin - Daily Bond Index Report

Friday 31 August, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 31-Aug-2018	Previous Close Value 30-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.06	113.96	0.086%	-0.03%	-0.84%	-1.52%	14.06%	6.32	6.27	0.88
All Bond Index (Return)	204.67	204.48	0.092%	0.21%	-0.35%	0.26%	104.67%	6.32	6.27	0.88
Under 3 Bond Index (Clean)	82.53	82.54	-0.012%	-0.40%	-0.89%	-3.31%	-17.47%	1.12	1.13	-0.48
Under 3 Bond Index (Return)	142.55	142.55	0.000%	-0.02%	-0.12%	-0.39%	42.55%	1.12	1.13	-0.48
Under 5 Bond Index (Clean)	96.22	96.22	0.000%	-0.27%	-0.77%	-2.50%	-3.78%	2.01	2.02	-0.25
Under 5 Bond Index (Return)	168.52	168.50	0.010%	0.03%	-0.16%	-0.14%	68.52%	2.01	2.02	-0.25
Under 10 Bond Index (Clean)	108.56	108.52	0.038%	-0.12%	-0.74%	-1.88%	8.56%	3.89	3.88	0.27
Under 10 Bond Index (Return)	190.93	190.84	0.045%	0.14%	-0.21%	-0.04%	90.93%	3.89	3.88	0.27
5 Plus Bond Index (Clean)	130.62	130.42	0.159%	0.17%	-0.90%	-0.64%	30.62%	10.03	9.92	1.08
5 Plus Bond Index (Return)	234.27	233.89	0.163%	0.36%	-0.52%	0.62%	134.27%	10.03	9.92	1.08
10 Plus Bond Index (Clean)	141.44	141.08	0.261%	0.27%	-1.19%	-0.08%	41.44%	15.10	14.89	1.45
10 Plus Bond Index (Return)	264.03	263.34	0.264%	0.42%	-0.88%	1.41%	164.03%	15.10	14.89	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	100.61	3.91	317	104.52	0.00	8,835	8,889	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.86	0.89	74	104.75	0.00	7,090	7,363	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.21	5.12	317	112.34	0.00	6,022	6,457	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.13	1.66	135	109.80	0.00	10,661	11,528	11706
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.65	4.34	317	115.99	0.00	6,806	7,598	7894
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.50	0.37	169	103.87	0.00	6,828	7,067	7092
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.36	0.00	324	100.36	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.92	1.75	164	119.68	0.00	6,483	7,646	7759
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.84	1.55	166	119.38	0.00	8,031	9,463	9588
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.47	2.53	171	135.00	0.00	11,490	15,221	15512
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.31	0.30	108	103.60	0.00	11,319	11,693	11727
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.41	0.27	108	100.67	0.00	6,862	6,890	6908
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.70	0.71	108	115.41	0.00	9,402	10,784	10851
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.19	0.48	136	99.68	0.00	4,000	3,968	3987
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.22	0.50	108	103.73	0.00	5,292	5,463	5489
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.51	1.06	194	107.57	0.00	8,546	9,102	9193

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Bond Index Constituent

Clean Price Performance			Index Price 31-Aug-2018	Previous Index Price 30-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	100.61	100.62	-0.012%	-0.429%	-0.820%	-3.301%	-0.51	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.86	103.86	-0.002%	-0.371%	-0.737%	-3.172%	-0.48	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.21	107.23	-0.017%	-0.497%	-0.938%	-3.914%	-0.50	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.13	108.14	-0.006%	-0.369%	-0.940%	-3.119%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.65	111.68	-0.030%	-0.369%	-0.997%	-3.252%	-0.45	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.50	103.46	0.032%	0.050%	-0.378%	-0.405%	-0.19	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.33	0.033%	0.167%	-0.255%	0.482%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.92	117.90	0.020%	-0.163%	-0.836%	-1.701%	-0.04	4.21	4.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.84	117.77	0.058%	-0.093%	-0.783%	-1.410%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.47	132.38	0.069%	-0.045%	-0.905%	-2.111%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.31	103.20	0.108%	0.314%	-0.508%	0.363%	0.56	7.43	7.39
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.41	100.26	0.151%	0.385%	-0.443%		0.86	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.70	114.51	0.171%	0.403%	-0.804%	-0.754%	1.06	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.19	98.96	0.231%	0.022%	-1.036%		1.36	13.40	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.22	102.96	0.251%	0.262%	-1.196%	-0.485%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.51	106.10	0.386%	0.225%	-1.717%	0.797%	1.69	20.80	20.45

Return Price Performance			Index Price 31-Aug-2018	Previous Index Price 30-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	104.52	104.51	0.001%	-0.049%	-0.054%	-0.395%	-0.51	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.74	0.010%	-0.012%	-0.011%	-4.424%	-0.48	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.34	-0.002%	-0.031%	0.003%	-0.360%	-0.50	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	109.80	109.79	0.005%	-0.017%	-0.227%	-4.323%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.99	116.01	-0.017%	0.009%	-0.225%	-0.341%	-0.45	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.87	103.83	0.034%	0.116%	-0.245%	-0.654%	-0.19	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.36	100.33	0.033%	0.167%	-0.255%	0.482%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.68	119.64	0.028%	0.116%	-0.268%	-2.702%	-0.04	4.21	4.22
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.38	119.31	0.065%	0.149%	-0.286%	-2.294%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.00	134.89	0.078%	0.296%	-0.206%	-3.318%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.60	103.49	0.110%	0.395%	-0.341%	0.043%	0.56	7.43	7.39
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.67	100.52	0.153%	0.460%	-0.288%		0.86	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.41	115.21	0.175%	0.579%	-0.445%	-1.419%	1.06	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.68	99.44	0.233%	0.133%	-0.810%		1.36	13.40	13.22

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.73	103.46	0.254%	0.402%	-0.913%	-1.013%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.57	107.16	0.387%	0.382%	-1.390%	0.172%	1.69	20.80	20.45