

Euronext Dublin - Daily Bond Index Report

Monday 6 August, 2018



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Bond Indices Performance

| Index | Close Value 06-Aug-2018 | Previous Close Value 03-Aug-2018 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 114.11 | 114.11 | 0.000% | 0.01% | -0.80% | -1.47% | 14.11% | 6.39 | 6.33 | 0.90 |
| All Bond Index (Return) | 204.32 | 204.32 | 0.000% | 0.04% | -0.52% | 0.09% | 104.32% | 6.39 | 6.33 | 0.90 |
| Under 3 Bond Index (Clean) | 82.83 | 82.83 | 0.000% | -0.05% | -0.54% | -2.97% | -17.17% | 1.20 | 1.21 | -0.46 |
| Under 3 Bond Index (Return) | 142.56 | 142.56 | 0.000% | -0.01% | -0.11% | -0.38% | 42.56% | 1.20 | 1.21 | -0.46 |
| Under 5 Bond Index (Clean) | 96.46 | 96.46 | 0.000% | -0.03% | -0.53% | -2.26% | -3.55% | 2.09 | 2.09 | -0.22 |
| Under 5 Bond Index (Return) | 168.48 | 168.48 | 0.000% | 0.00% | -0.19% | -0.16% | 68.48% | 2.09 | 2.09 | -0.22 |
| Under 10 Bond Index (Clean) | 108.69 | 108.69 | 0.000% | 0.00% | -0.62% | -1.77% | 8.69% | 3.97 | 3.95 | 0.29 |
| Under 10 Bond Index (Return) | 190.71 | 190.71 | 0.000% | 0.03% | -0.32% | -0.15% | 90.71% | 3.97 | 3.95 | 0.29 |
| 5 Plus Bond Index (Clean) | 130.46 | 130.46 | 0.000% | 0.05% | -1.02% | -0.76% | 30.46% | 10.10 | 9.99 | 1.10 |
| 5 Plus Bond Index (Return) | 233.59 | 233.59 | 0.000% | 0.07% | -0.80% | 0.33% | 133.59% | 10.10 | 9.99 | 1.10 |
| 10 Plus Bond Index (Clean) | 141.14 | 141.14 | 0.000% | 0.06% | -1.40% | -0.30% | 41.14% | 15.17 | 14.95 | 1.47 |
| 10 Plus Bond Index (Return) | 263.11 | 263.11 | 0.000% | 0.07% | -1.22% | 1.06% | 163.11% | 15.17 | 14.95 | 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 | 100.98 | 3.56 | 289 | 104.54 | 0.00 | 8,835 | 8,921 | 9236 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 18-Jun-19 | 4.4 | Annual | 104.20 | 0.56 | 46 | 104.76 | 0.00 | 7,090 | 7,388 | 7427 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 18-Oct-19 | 5.9 | Annual | 107.71 | 4.67 | 289 | 112.38 | 0.00 | 6,022 | 6,487 | 6768 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 18-Apr-20 | 4.5 | Annual | 108.48 | 1.32 | 107 | 109.80 | 0.00 | 10,661 | 11,565 | 11706 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 18-Oct-20 | 5 | Annual | 112.01 | 3.96 | 289 | 115.97 | 0.00 | 6,806 | 7,623 | 7892 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 15-Mar-22 | .8 | Annual | 103.49 | 0.31 | 141 | 103.80 | 0.00 | 6,828 | 7,066 | 7087 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 18-Oct-22 | 0 | Annual | 100.22 | 0.00 | 296 | 100.22 | 0.00 | 5,000 | 5,011 | 5011 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 20-Mar-23 | 3.9 | Annual | 118.10 | 1.45 | 136 | 119.55 | 0.00 | 6,483 | 7,657 | 7751 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 18-Mar-24 | 3.4 | Annual | 117.96 | 1.29 | 138 | 119.25 | 0.00 | 8,031 | 9,474 | 9577 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 13-Mar-25 | 5.4 | Annual | 132.54 | 2.12 | 143 | 134.66 | 0.00 | 11,490 | 15,230 | 15473 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 15-May-26 | 1 | Annual | 103.07 | 0.22 | 80 | 103.29 | 0.00 | 11,319 | 11,666 | 11691 |
| IE00BDHDPR44 | BDHDPR4 | 0.9 Treas Bnd 2028 | 15-May-28 | .9 | Annual | 100.13 | 0.20 | 80 | 100.33 | 0.00 | 6,862 | 6,871 | 6884 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 15-May-30 | 2.4 | Annual | 114.39 | 0.53 | 80 | 114.91 | 0.00 | 9,402 | 10,754 | 10804 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 15-May-33 | 1.3 | Annual | 99.26 | 0.39 | 108 | 99.65 | 0.00 | 4,000 | 3,970 | 3986 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 15-May-37 | 1.7 | Annual | 103.00 | 0.37 | 80 | 103.37 | 0.00 | 5,292 | 5,451 | 5470 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 18-Feb-45 | 2 | Annual | 106.24 | 0.91 | 166 | 107.15 | 0.00 | 8,546 | 9,079 | 9157 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 06-Aug-2018 | Previous Index Price 03-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 | 100.98 | 100.98 | 0.000% | -0.062% | -0.455% | -2.945% | -0.43 | 0.20 | 0.20 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 104.20 | 104.20 | 0.000% | -0.040% | -0.407% | -2.850% | -0.45 | 0.86 | 0.87 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 107.71 | 107.71 | 0.000% | -0.038% | -0.480% | -3.470% | -0.50 | 1.15 | 1.15 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 108.48 | 108.48 | 0.000% | -0.052% | -0.624% | -2.810% | -0.47 | 1.66 | 1.66 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 112.01 | 112.01 | 0.000% | -0.046% | -0.676% | -2.939% | -0.43 | 2.07 | 2.08 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.49 | 103.49 | 0.000% | 0.042% | -0.387% | -0.414% | -0.16 | 3.56 | 3.56 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.22 | 100.22 | 0.000% | 0.027% | -0.395% | 0.341% | -0.05 | 4.20 | 4.20 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 118.10 | 118.10 | 0.000% | -0.017% | -0.691% | -1.558% | -0.02 | 4.29 | 4.29 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 117.96 | 117.96 | 0.000% | 0.014% | -0.677% | -1.304% | 0.18 | 5.19 | 5.18 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 132.54 | 132.54 | 0.000% | 0.011% | -0.849% | -2.056% | 0.39 | 5.76 | 5.74 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.07 | 103.07 | 0.000% | 0.083% | -0.738% | 0.132% | 0.60 | 7.50 | 7.46 |
| IE00BDHDPQ44 | BDHDPQ4 | 0.9 Treas Bnd 2028 | 100.13 | 100.13 | 0.000% | 0.111% | -0.715% | | 0.89 | 9.38 | 9.30 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.39 | 114.39 | 0.000% | 0.125% | -1.078% | -1.029% | 1.09 | 10.45 | 10.34 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 99.26 | 99.26 | 0.000% | 0.092% | -0.967% | | 1.36 | 13.48 | 13.30 |
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.00 | 103.00 | 0.000% | 0.048% | -1.407% | -0.698% | 1.52 | 16.21 | 15.97 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 106.24 | 106.24 | 0.000% | -0.030% | -1.967% | 0.540% | 1.71 | 20.87 | 20.52 |

| Return Price Performance | | | Index Price 06-Aug-2018 | Previous Index Price 03-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 | 104.54 | 104.54 | 0.000% | -0.025% | -0.030% | -0.371% | -0.43 | 0.20 | 0.20 |
| IE00B2QTFG59 | B2QTFG5 | 4.4 Treas Bnd 2019 | 104.76 | 104.76 | 0.000% | -0.005% | -0.003% | -4.416% | -0.45 | 0.86 | 0.87 |
| IE00B6089D15 | B6089D1 | 5.9 Treas Bnd 2019 | 112.38 | 112.38 | 0.000% | 0.007% | 0.041% | -0.322% | -0.50 | 1.15 | 1.15 |
| IE0034074488 | 3407448 | 4.5 Treas Bnd 2020 | 109.80 | 109.80 | 0.000% | -0.017% | -0.227% | -4.323% | -0.47 | 1.66 | 1.66 |
| IE00B60Z6194 | B60Z619 | 5.0 Treas Bnd 2020 | 115.97 | 115.97 | 0.000% | -0.009% | -0.243% | -0.359% | -0.43 | 2.07 | 2.08 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.8 Treas Bnd 2022 | 103.80 | 103.80 | 0.000% | 0.048% | -0.312% | -0.721% | -0.16 | 3.56 | 3.56 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.0 Treas Bnd 2022 | 100.22 | 100.22 | 0.000% | 0.027% | -0.395% | 0.341% | -0.05 | 4.20 | 4.20 |
| IE00B4S3JD47 | B4S3JD4 | 3.9 Treas Bnd 2023 | 119.55 | 119.55 | 0.000% | 0.010% | -0.373% | -2.805% | -0.02 | 4.29 | 4.29 |
| IE00B6X95T99 | B6X95T9 | 3.4 Treas Bnd 2024 | 119.25 | 119.25 | 0.000% | 0.036% | -0.399% | -2.405% | 0.18 | 5.19 | 5.18 |
| IE00B4TV0D44 | B4TV0D4 | 5.4 Treas Bnd 2025 | 134.66 | 134.66 | 0.000% | 0.045% | -0.456% | -3.560% | 0.39 | 5.76 | 5.74 |
| IE00BV8C9418 | BV8C941 | 1.0 Treas Bond 2026 | 103.29 | 103.29 | 0.000% | 0.090% | -0.644% | -0.261% | 0.60 | 7.50 | 7.46 |
| IE00BDHDPQ44 | BDHDPQ4 | 0.9 Treas Bnd 2028 | 100.33 | 100.33 | 0.000% | 0.118% | -0.628% | | 0.89 | 9.38 | 9.30 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 Treas Bnd 2030 | 114.91 | 114.91 | 0.000% | 0.142% | -0.877% | -1.847% | 1.09 | 10.45 | 10.34 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.3 Treas Bnd 2033 | 99.65 | 99.65 | 0.000% | 0.102% | -0.840% | | 1.36 | 13.48 | 13.30 |

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|--------------|---------|--------------------|--------|--------|--------|---------|---------|---------|------|-------|-------|
| IE00BV8C9B83 | BV8C9B8 | 1.7 Treas Bnd 2037 | 103.37 | 103.37 | 0.000% | 0.061% | -1.250% | -1.348% | 1.52 | 16.21 | 15.97 |
| IE00BV8C9186 | BV8C918 | 2.0 Treas Bnd 2045 | 107.15 | 107.15 | 0.000% | -0.014% | -1.778% | -0.223% | 1.71 | 20.87 | 20.52 |