

Euronext Dublin - Daily Bond Index Report



Thursday 30 August, 2018

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Bond Indices Performance

Index	Close Value 30-Aug-2018	Previous Close Value 29-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.96	113.77	0.166%	-0.12%	-0.93%	-1.60%	13.96%	6.32	6.26	0.90
All Bond Index (Return)	204.48	204.13	0.171%	0.11%	-0.44%	0.17%	104.48%	6.32	6.26	0.90
Under 3 Bond Index (Clean)	82.54	82.57	-0.025%	-0.39%	-0.88%	-3.30%	-17.46%	1.13	1.13	-0.48
Under 3 Bond Index (Return)	142.55	142.56	-0.013%	-0.02%	-0.12%	-0.39%	42.55%	1.13	1.13	-0.48
Under 5 Bond Index (Clean)	96.22	96.20	0.015%	-0.27%	-0.77%	-2.50%	-3.78%	2.01	2.02	-0.24
Under 5 Bond Index (Return)	168.50	168.46	0.023%	0.02%	-0.17%	-0.15%	68.50%	2.01	2.02	-0.24
Under 10 Bond Index (Clean)	108.52	108.43	0.086%	-0.15%	-0.78%	-1.92%	8.52%	3.89	3.88	0.28
Under 10 Bond Index (Return)	190.84	190.67	0.092%	0.10%	-0.25%	-0.08%	90.84%	3.89	3.88	0.28
5 Plus Bond Index (Clean)	130.42	130.03	0.296%	0.02%	-1.06%	-0.80%	30.42%	10.02	9.91	1.09
5 Plus Bond Index (Return)	233.89	233.19	0.299%	0.20%	-0.68%	0.46%	133.89%	10.02	9.91	1.09
10 Plus Bond Index (Clean)	141.08	140.43	0.457%	0.01%	-1.45%	-0.34%	41.08%	15.10	14.88	1.47
10 Plus Bond Index (Return)	263.34	262.13	0.459%	0.16%	-1.14%	1.14%	163.34%	15.10	14.88	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	100.62	3.90	316	104.51	0.00	8,835	8,890	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.86	0.88	73	104.74	0.00	7,090	7,363	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.23	5.11	316	112.34	0.00	6,022	6,458	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.14	1.65	134	109.79	0.00	10,661	11,529	11705
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.68	4.33	316	116.01	0.00	6,806	7,601	7895
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.46	0.37	168	103.83	0.00	6,828	7,064	7089
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.33	0.00	323	100.33	0.00	5,000	5,016	5016
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.90	1.74	163	119.64	0.00	6,483	7,644	7757
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.77	1.54	165	119.31	0.00	8,031	9,458	9581
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.38	2.52	170	134.89	0.00	11,490	15,210	15499
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.20	0.29	107	103.49	0.00	11,319	11,680	11714
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.26	0.26	107	100.52	0.00	6,862	6,879	6897
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.51	0.70	107	115.21	0.00	9,402	10,766	10832
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.96	0.48	135	99.44	0.00	4,000	3,958	3978
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.96	0.50	107	103.46	0.00	5,292	5,449	5475
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.10	1.06	193	107.16	0.00	8,546	9,067	9158

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Aug-2018	Previous Index Price 29-Aug-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.62	100.66	-0.044%	-0.417%	-0.808%	-3.289%	-0.49	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.86	103.89	-0.035%	-0.369%	-0.735%	-3.170%	-0.47	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.23	107.27	-0.039%	-0.481%	-0.921%	-3.898%	-0.50	1.07	1.08
IE0034074488	3407448	4.5 Treas Bnd 2020	108.14	108.16	-0.018%	-0.364%	-0.934%	-3.113%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.68	111.67	0.004%	-0.339%	-0.967%	-3.224%	-0.46	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.38	0.081%	0.018%	-0.410%	-0.437%	-0.18	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.20	0.133%	0.134%	-0.288%	0.449%	-0.08	4.12	4.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.90	117.79	0.091%	-0.183%	-0.856%	-1.721%	-0.04	4.22	4.22
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	117.77	117.65	0.102%	-0.151%	-0.840%	-1.467%	0.17	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.38	132.19	0.144%	-0.114%	-0.973%	-2.178%	0.37	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.20	102.95	0.235%	0.206%	-0.615%	0.256%	0.57	7.43	7.39
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.26	99.93	0.321%	0.234%	-0.593%		0.87	9.31	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.51	114.13	0.334%	0.231%	-0.974%	-0.924%	1.07	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.96	98.61	0.362%	-0.209%	-1.264%		1.38	13.40	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.96	102.48	0.473%	0.012%	-1.443%	-0.734%	1.52	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.10	105.43	0.635%	-0.161%	-2.096%	0.409%	1.71	20.79	20.44

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 30-Aug-2018	Previous Index Price 29-Aug-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.51	104.55	-0.032%	-0.050%	-0.055%	-0.396%	-0.49	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.74	104.76	-0.023%	-0.022%	-0.020%	-4.433%	-0.47	0.79	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.34	112.37	-0.023%	-0.029%	0.004%	-0.358%	-0.50	1.07	1.08
IE0034074488	3407448	4.5 Treas Bnd 2020	109.79	109.80	-0.005%	-0.023%	-0.233%	-4.328%	-0.49	1.58	1.59
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.01	115.99	0.016%	0.027%	-0.207%	-0.324%	-0.46	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.83	103.75	0.083%	0.082%	-0.279%	-0.688%	-0.18	3.48	3.49
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.33	100.20	0.133%	0.134%	-0.288%	0.449%	-0.08	4.12	4.13
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.64	119.52	0.099%	0.088%	-0.296%	-2.729%	-0.04	4.22	4.22
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.31	119.18	0.107%	0.084%	-0.352%	-2.358%	0.17	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.89	134.69	0.152%	0.218%	-0.284%	-3.393%	0.37	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	103.24	0.237%	0.285%	-0.451%	-0.067%	0.57	7.43	7.39
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.52	100.20	0.322%	0.306%	-0.441%		0.87	9.31	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.21	114.82	0.338%	0.403%	-0.619%	-1.591%	1.07	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.44	99.08	0.364%	-0.100%	-1.041%		1.38	13.40	13.22

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.46	102.97	0.475%	0.147%	-1.164%	-1.264%	1.52	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.16	106.48	0.635%	-0.006%	-1.770%	-0.214%	1.71	20.79	20.44