

Euronext Dublin - Daily Bond Index Report

Monday 3 September, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 03-Sep-2018	Previous Close Value 31-Aug-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	114.07	114.06	0.011%	0.01%	-0.83%	-1.51%	14.07%	6.32	6.27	0.88
All Bond Index (Return)	204.74	204.67	0.034%	0.03%	-0.32%	0.29%	104.74%	6.32	6.27	0.88
Under 3 Bond Index (Clean)	82.53	82.53	-0.008%	-0.01%	-0.90%	-3.32%	-17.47%	1.12	1.13	-0.48
Under 3 Bond Index (Return)	142.59	142.55	0.028%	0.03%	-0.09%	-0.36%	42.59%	1.12	1.13	-0.48
Under 5 Bond Index (Clean)	96.21	96.22	-0.007%	-0.01%	-0.78%	-2.50%	-3.79%	2.01	2.01	-0.25
Under 5 Bond Index (Return)	168.55	168.52	0.021%	0.02%	-0.14%	-0.12%	68.55%	2.01	2.01	-0.25
Under 10 Bond Index (Clean)	108.56	108.56	0.001%	0.00%	-0.74%	-1.88%	8.56%	3.89	3.88	0.27
Under 10 Bond Index (Return)	190.98	190.93	0.027%	0.03%	-0.18%	-0.01%	90.98%	3.89	3.88	0.27
5 Plus Bond Index (Clean)	130.66	130.62	0.026%	0.03%	-0.87%	-0.62%	30.66%	10.02	9.92	1.07
5 Plus Bond Index (Return)	234.37	234.27	0.044%	0.04%	-0.47%	0.67%	134.37%	10.02	9.92	1.07
10 Plus Bond Index (Clean)	141.51	141.44	0.045%	0.04%	-1.15%	-0.04%	41.51%	15.10	14.89	1.45
10 Plus Bond Index (Return)	264.19	264.03	0.059%	0.06%	-0.82%	1.47%	164.19%	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	100.59	3.95	320	104.54	0.00	8,835	8,888	9236
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.84	0.93	77	104.77	0.00	7,090	7,362	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.19	5.17	320	112.36	0.00	6,022	6,455	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.14	1.70	138	109.84	0.00	10,661	11,528	11710
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.65	4.38	320	116.03	0.00	6,806	7,599	7897
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.49	0.38	172	103.87	0.00	6,828	7,066	7092
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.35	0.00	327	100.35	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.92	1.78	167	119.71	0.00	6,483	7,645	7761
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.85	1.57	169	119.42	0.00	8,031	9,464	9590
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.46	2.57	174	135.03	0.00	11,490	15,220	15516
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.34	0.30	111	103.64	0.00	11,319	11,697	11731
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.45	0.27	111	100.72	0.00	6,862	6,892	6911
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.73	0.73	111	115.46	0.00	9,402	10,786	10855
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.22	0.50	139	99.71	0.00	4,000	3,969	3988
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.28	0.52	111	103.80	0.00	5,292	5,466	5493
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.59	1.08	197	107.67	0.00	8,546	9,109	9201

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Bond Index Constituent

Clean Price Performance			Index Price 03-Sep-2018	Previous Index Price 31-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	100.59	100.61	-0.013%	-0.013%	-0.833%	-3.313%	-0.52	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.84	103.86	-0.013%	-0.013%	-0.749%	-3.184%	-0.48	0.78	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.19	107.21	-0.025%	-0.025%	-0.963%	-3.938%	-0.49	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.14	108.13	0.001%	0.001%	-0.939%	-3.118%	-0.50	1.58	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.65	111.65	0.004%	0.004%	-0.993%	-3.249%	-0.46	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.49	103.50	-0.006%	-0.006%	-0.384%	-0.411%	-0.19	3.48	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.36	-0.011%	-0.011%	-0.266%	0.471%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.92	117.92	-0.003%	-0.003%	-0.838%	-1.704%	-0.05	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.85	117.84	0.007%	0.007%	-0.776%	-1.403%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.46	132.47	-0.007%	-0.007%	-0.912%	-2.118%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.34	103.31	0.030%	0.030%	-0.479%	0.393%	0.56	7.42	7.38
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.45	100.41	0.039%	0.039%	-0.405%		0.85	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.73	114.70	0.020%	0.020%	-0.784%	-0.735%	1.05	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.22	99.19	0.025%	0.025%	-1.011%		1.36	13.40	13.22
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.28	103.22	0.060%	0.060%	-1.136%	-0.425%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.59	106.51	0.073%	0.073%	-1.645%	0.871%	1.69	20.80	20.45

Return Price Performance			Index Price 03-Sep-2018	Previous Index Price 31-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	104.52	0.023%	0.023%	-0.031%	-0.372%	-0.52	0.12	0.12
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.77	104.75	0.022%	0.022%	0.011%	-4.403%	-0.48	0.78	0.79
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.34	0.019%	0.019%	0.021%	-0.341%	-0.49	1.07	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	109.84	109.80	0.035%	0.035%	-0.193%	-4.290%	-0.50	1.58	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.03	115.99	0.040%	0.040%	-0.185%	-0.302%	-0.46	1.99	2.00
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.87	103.87	0.001%	0.001%	-0.244%	-0.653%	-0.19	3.48	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.35	100.36	-0.011%	-0.011%	-0.266%	0.471%	-0.09	4.12	4.12
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.71	119.68	0.024%	0.024%	-0.243%	-2.678%	-0.05	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.42	119.38	0.030%	0.030%	-0.256%	-2.265%	0.16	5.11	5.10
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.03	135.00	0.027%	0.027%	-0.180%	-3.292%	0.35	5.69	5.67
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.64	103.60	0.038%	0.038%	-0.304%	0.081%	0.56	7.42	7.38
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.72	100.67	0.047%	0.047%	-0.242%		0.85	9.30	9.22
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.46	115.41	0.037%	0.037%	-0.408%	-1.382%	1.05	10.38	10.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.71	99.68	0.036%	0.036%	-0.774%		1.36	13.40	13.22

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.80	103.73	0.073%	0.073%	-0.841%	-0.940%	1.50	16.14	15.90
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.67	107.57	0.087%	0.087%	-1.304%	0.260%	1.69	20.80	20.45