

Euronext Dublin - Daily Bond Index Report

Friday 21 September, 2018



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Bond Indices Performance

Index	Close Value 21-Sep-2018	Previous Close Value 20-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.32	113.23	0.081%	-0.64%	-1.48%	-2.15%	13.32%	6.26	6.20	0.96
All Bond Index (Return)	203.70	203.52	0.088%	-0.47%	-0.82%	-0.21%	103.70%	6.26	6.20	0.96
Under 3 Bond Index (Clean)	82.29	82.29	-0.010%	-0.30%	-1.19%	-3.60%	-17.71%	1.07	1.07	-0.47
Under 3 Bond Index (Return)	142.49	142.49	0.003%	-0.04%	-0.15%	-0.43%	42.49%	1.07	1.07	-0.47
Under 5 Bond Index (Clean)	95.91	95.91	0.009%	-0.32%	-1.09%	-2.81%	-4.09%	1.95	1.96	-0.20
Under 5 Bond Index (Return)	168.33	168.30	0.018%	-0.11%	-0.27%	-0.25%	68.33%	1.95	1.96	-0.20
Under 10 Bond Index (Clean)	108.05	107.99	0.049%	-0.47%	-1.21%	-2.35%	8.05%	3.88	3.86	0.36
Under 10 Bond Index (Return)	190.38	190.27	0.056%	-0.29%	-0.50%	-0.33%	90.38%	3.88	3.86	0.36
5 Plus Bond Index (Clean)	129.43	129.24	0.143%	-0.92%	-1.81%	-1.55%	29.43%	9.93	9.82	1.16
5 Plus Bond Index (Return)	232.44	232.10	0.147%	-0.78%	-1.29%	-0.16%	132.44%	9.93	9.82	1.16
10 Plus Bond Index (Clean)	139.67	139.39	0.201%	-1.25%	-2.43%	-1.34%	39.67%	15.01	14.78	1.54
10 Plus Bond Index (Return)	261.02	260.49	0.205%	-1.14%	-2.00%	0.26%	161.02%	15.01	14.78	1.54

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	100.32	4.17	338	104.49	0.00	8,835	8,863	9232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.64	1.15	95	104.78	0.00	7,090	7,348	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.86	5.46	338	112.33	0.00	6,022	6,436	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.78	1.92	156	109.70	0.00	10,661	11,491	11696
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.26	4.63	338	115.89	0.00	6,806	7,572	7887
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.22	0.42	190	103.64	0.00	6,828	7,048	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.06	0.00	345	100.06	0.00	5,000	5,003	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.37	1.98	185	119.34	0.00	6,483	7,609	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.22	1.74	187	118.96	0.00	8,031	9,414	9554
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.53	2.84	192	134.37	0.00	11,490	15,114	15440
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.35	129	102.95	0.00	11,319	11,613	11653
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.52	0.32	129	99.84	0.00	7,862	7,824	7849
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	0.85	129	114.42	0.00	9,402	10,677	10757
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.31	0.56	157	98.87	0.00	4,000	3,932	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.79	0.60	129	102.39	0.00	5,292	5,387	5418
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.77	1.18	215	105.95	0.00	8,546	8,953	9054

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Bond Index Constituent

Clean Price Performance			Index Price 21-Sep-2018	Previous Index Price 20-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.32	100.33	-0.012%	-0.285%	-1.103%	-3.576%	-0.55	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.64	103.66	-0.021%	-0.209%	-0.944%	-3.374%	-0.57	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.86	106.88	-0.013%	-0.327%	-1.262%	-4.228%	-0.52	1.01	1.02
IE0034074488	3407448	4.5 Treas Bnd 2020	107.78	107.78	-0.002%	-0.326%	-1.263%	-3.435%	-0.45	1.52	1.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.26	111.27	-0.005%	-0.343%	-1.336%	-3.584%	-0.42	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.22	103.18	0.039%	-0.268%	-0.645%	-0.672%	-0.13	3.42	3.43
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.00	0.059%	-0.303%	-0.558%	0.177%	-0.01	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.37	117.31	0.053%	-0.472%	-1.304%	-2.166%	0.02	4.16	4.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.22	117.14	0.067%	-0.525%	-1.304%	-1.928%	0.23	5.05	5.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.53	131.43	0.075%	-0.705%	-1.604%	-2.801%	0.44	5.63	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.47	0.126%	-0.685%	-1.190%	-0.324%	0.65	7.37	7.32
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.52	99.35	0.174%	-0.881%	-1.321%		0.95	9.24	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	113.37	0.176%	-0.990%	-1.787%	-1.737%	1.15	10.31	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.31	98.09	0.224%	-0.888%	-1.915%		1.43	13.33	13.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	101.61	0.169%	-1.391%	-2.570%	-1.869%	1.59	16.06	15.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.77	104.52	0.240%	-1.637%	-3.327%	-0.854%	1.77	20.68	20.32

Return Price Performance			Index Price 21-Sep-2018	Previous Index Price 20-Sep-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.49	104.49	0.000%	-0.027%	-0.080%	-0.421%	-0.55	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.79	-0.010%	0.034%	0.024%	-4.391%	-0.57	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	112.32	0.003%	-0.010%	-0.007%	-0.370%	-0.52	1.01	1.02
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.69	0.009%	-0.086%	-0.313%	-4.405%	-0.45	1.52	1.53
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.89	115.89	0.007%	-0.082%	-0.306%	-0.423%	-0.42	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.59	0.041%	-0.222%	-0.467%	-0.875%	-0.13	3.42	3.43
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.00	0.059%	-0.303%	-0.558%	0.177%	-0.01	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.34	119.27	0.061%	-0.277%	-0.544%	-2.972%	0.02	4.16	4.16
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.96	118.87	0.074%	-0.354%	-0.640%	-2.640%	0.23	5.05	5.04
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.37	134.26	0.084%	-0.461%	-0.667%	-3.764%	0.44	5.63	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.95	102.82	0.127%	-0.628%	-0.968%	-0.585%	0.65	7.37	7.32
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.84	99.66	0.176%	-0.827%	-1.113%		0.95	9.24	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.42	114.21	0.180%	-0.865%	-1.306%	-2.271%	1.15	10.31	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.87	98.65	0.226%	-0.809%	-1.612%		1.43	13.33	13.15

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.39	102.21	0.173%	-1.290%	-2.191%	-2.289%	1.59	16.06	15.81
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.95	105.69	0.243%	-1.514%	-2.883%	-1.345%	1.77	20.68	20.32