

Euronext Dublin - Daily Bond Index Report



Wednesday 5 September, 2018

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Bond Indices Performance

Index	Close Value 05-Sep-2018	Previous Close Value 04-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.78	113.99	-0.182%	-0.24%	-1.08%	-1.76%	13.78%	6.30	6.25	0.92
All Bond Index (Return)	204.25	204.60	-0.171%	-0.20%	-0.55%	0.06%	104.25%	6.30	6.25	0.92
Under 3 Bond Index (Clean)	82.48	82.50	-0.025%	-0.07%	-0.95%	-3.38%	-17.52%	1.12	1.12	-0.46
Under 3 Bond Index (Return)	142.54	142.56	-0.012%	0.00%	-0.12%	-0.39%	42.54%	1.12	1.12	-0.46
Under 5 Bond Index (Clean)	96.12	96.17	-0.052%	-0.10%	-0.87%	-2.60%	-3.88%	2.00	2.01	-0.21
Under 5 Bond Index (Return)	168.43	168.50	-0.042%	-0.05%	-0.21%	-0.19%	68.43%	2.00	2.01	-0.21
Under 10 Bond Index (Clean)	108.37	108.51	-0.121%	-0.17%	-0.91%	-2.05%	8.37%	3.88	3.87	0.31
Under 10 Bond Index (Return)	190.69	190.90	-0.110%	-0.13%	-0.33%	-0.16%	90.69%	3.88	3.87	0.31
5 Plus Bond Index (Clean)	130.15	130.53	-0.291%	-0.36%	-1.26%	-1.00%	30.15%	10.01	9.90	1.11
5 Plus Bond Index (Return)	233.50	234.16	-0.282%	-0.33%	-0.85%	0.29%	133.50%	10.01	9.90	1.11
10 Plus Bond Index (Clean)	140.74	141.30	-0.400%	-0.50%	-1.68%	-0.58%	40.74%	15.08	14.86	1.49
10 Plus Bond Index (Return)	262.79	263.82	-0.392%	-0.47%	-1.34%	0.93%	162.79%	15.08	14.86	1.49

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	100.56	3.97	322	104.53	0.00	8,835	8,885	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.81	0.95	79	104.76	0.00	7,090	7,360	7428
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.15	5.21	322	112.35	0.00	6,022	6,453	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.05	1.73	140	109.77	0.00	10,661	11,519	11703
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.54	4.41	322	115.95	0.00	6,806	7,591	7891
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.34	0.38	174	103.72	0.00	6,828	7,056	7082
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.17	0.00	329	100.17	0.00	5,000	5,009	5009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.70	1.81	169	119.50	0.00	6,483	7,631	7748
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.57	1.59	171	119.16	0.00	8,031	9,442	9570
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.12	2.60	176	134.72	0.00	11,490	15,180	15480
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.03	0.31	113	103.34	0.00	11,319	11,662	11697
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.05	0.28	113	100.33	0.00	6,862	6,865	6884
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.26	0.74	113	115.01	0.00	9,402	10,743	10812
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.79	0.50	141	99.30	0.00	4,000	3,952	3972
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.70	0.53	113	103.22	0.00	5,292	5,435	5462
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.80	1.09	199	106.89	0.00	8,546	9,042	9135

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Bond Index Constituent

Clean Price Performance			Index Price 05-Sep-2018	Previous Index Price 04-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	100.56	100.58	-0.019%	-0.045%	-0.865%	-3.344%	-0.48	0.11	0.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.81	103.82	-0.011%	-0.041%	-0.778%	-3.212%	-0.48	0.78	0.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.15	107.14	0.007%	-0.063%	-1.001%	-3.975%	-0.49	1.06	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	108.05	108.09	-0.038%	-0.080%	-1.020%	-3.197%	-0.46	1.57	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.54	111.60	-0.053%	-0.093%	-1.089%	-3.342%	-0.43	1.98	1.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.34	103.43	-0.086%	-0.151%	-0.528%	-0.555%	-0.15	3.47	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.30	-0.122%	-0.186%	-0.441%	0.294%	-0.04	4.11	4.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.70	117.84	-0.122%	-0.192%	-1.026%	-1.890%	-0.01	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.57	117.76	-0.168%	-0.230%	-1.011%	-1.637%	0.20	5.10	5.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.12	132.36	-0.186%	-0.266%	-1.168%	-2.371%	0.40	5.68	5.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.03	103.28	-0.242%	-0.269%	-0.776%	0.093%	0.60	7.42	7.37
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.05	100.37	-0.316%	-0.353%	-0.794%		0.89	9.29	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	114.63	-0.319%	-0.384%	-1.185%	-1.135%	1.09	10.37	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.79	99.14	-0.345%	-0.401%	-1.433%		1.39	13.39	13.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	103.14	-0.434%	-0.511%	-1.700%	-0.993%	1.53	16.12	15.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.80	106.33	-0.498%	-0.669%	-2.375%	0.122%	1.73	20.77	20.42

Return Price Performance			Index Price 05-Sep-2018	Previous Index Price 04-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	104.53	104.54	-0.007%	0.016%	-0.037%	-0.378%	-0.48	0.11	0.11
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.76	104.76	0.001%	0.016%	0.006%	-4.408%	-0.48	0.78	0.78
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.33	0.021%	0.012%	0.014%	-0.349%	-0.49	1.06	1.07
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.80	-0.026%	-0.023%	-0.250%	-4.345%	-0.46	1.57	1.58
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.95	116.00	-0.039%	-0.030%	-0.255%	-0.371%	-0.43	1.98	1.99
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.81	-0.084%	-0.140%	-0.384%	-0.793%	-0.15	3.47	3.48
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.30	-0.122%	-0.186%	-0.441%	0.294%	-0.04	4.11	4.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.50	119.64	-0.112%	-0.145%	-0.412%	-2.842%	-0.01	4.21	4.21
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.16	119.35	-0.158%	-0.188%	-0.474%	-2.477%	0.20	5.10	5.09
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.72	134.95	-0.172%	-0.206%	-0.412%	-3.517%	0.40	5.68	5.66
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.34	103.59	-0.238%	-0.255%	-0.595%	-0.211%	0.60	7.42	7.37
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.33	100.65	-0.312%	-0.339%	-0.626%		0.89	9.29	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.01	115.37	-0.311%	-0.353%	-0.796%	-1.766%	1.09	10.37	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.30	99.63	-0.340%	-0.381%	-1.188%		1.39	13.39	13.20

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.22	103.67	-0.428%	-0.486%	-1.395%	-1.494%	1.53	16.12	15.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.89	107.41	-0.487%	-0.638%	-2.019%	-0.467%	1.73	20.77	20.42