

# Euronext Dublin - Daily Bond Index Report

Thursday 6 September, 2018



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## Bond Indices Performance

Index	Close Value 06-Sep-2018	Previous Close Value 05-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.92	113.78	0.121%	-0.12%	-0.96%	-1.64%	13.92%	6.30	6.25	0.90
All Bond Index (Return)	204.51	204.25	0.127%	-0.07%	-0.43%	0.19%	104.51%	6.30	6.25	0.90
Under 3 Bond Index (Clean)	82.45	82.48	-0.034%	-0.10%	-0.99%	-3.41%	-17.55%	1.11	1.11	-0.46
Under 3 Bond Index (Return)	142.51	142.54	-0.020%	-0.02%	-0.14%	-0.41%	42.51%	1.11	1.11	-0.46
Under 5 Bond Index (Clean)	96.12	96.12	-0.002%	-0.10%	-0.87%	-2.60%	-3.88%	1.99	2.00	-0.23
Under 5 Bond Index (Return)	168.44	168.43	0.008%	-0.04%	-0.21%	-0.18%	68.44%	1.99	2.00	-0.23
Under 10 Bond Index (Clean)	108.44	108.37	0.060%	-0.11%	-0.85%	-1.99%	8.44%	3.87	3.86	0.29
Under 10 Bond Index (Return)	190.81	190.69	0.067%	-0.06%	-0.27%	-0.10%	90.81%	3.87	3.86	0.29
5 Plus Bond Index (Clean)	130.44	130.15	0.226%	-0.14%	-1.04%	-0.78%	30.44%	10.01	9.90	1.09
5 Plus Bond Index (Return)	234.03	233.50	0.230%	-0.10%	-0.62%	0.52%	134.03%	10.01	9.90	1.09
10 Plus Bond Index (Clean)	141.22	140.74	0.342%	-0.16%	-1.35%	-0.24%	41.22%	15.08	14.86	1.46
10 Plus Bond Index (Return)	263.69	262.79	0.344%	-0.13%	-1.00%	1.28%	163.69%	15.08	14.86	1.46

## 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	100.53	3.98	323	104.51	0.00	8,835	8,881	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.78	0.96	80	104.75	0.00	7,090	7,358	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.11	5.22	323	112.33	0.00	6,022	6,450	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	108.01	1.74	141	109.75	0.00	10,661	11,515	11701
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.50	4.43	323	115.93	0.00	6,806	7,589	7890
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.40	0.38	175	103.78	0.00	6,828	7,060	7086
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.26	0.00	330	100.26	0.00	5,000	5,013	5013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.77	1.82	170	119.58	0.00	6,483	7,635	7753
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.67	1.60	172	119.27	0.00	8,031	9,450	9579
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.26	2.62	177	134.88	0.00	11,490	15,198	15499
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.31	114	103.54	0.00	11,319	11,684	11719
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.29	0.28	114	100.57	0.00	6,862	6,882	6901
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.56	0.75	114	115.31	0.00	9,402	10,770	10840
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.08	0.51	142	99.58	0.00	4,000	3,963	3983
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	103.08	0.53	114	103.61	0.00	5,292	5,455	5483
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.27	1.10	200	107.37	0.00	8,546	9,082	9176



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## Bond Index Constituent

Clean Price Performance			Index Price 06-Sep-2018	Previous Index Price 05-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	100.53	100.56	-0.037%	-0.082%	-0.901%	-3.379%	-0.52	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.78	103.81	-0.028%	-0.069%	-0.806%	-3.239%	-0.49	0.77	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.11	107.15	-0.037%	-0.101%	-1.038%	-4.011%	-0.50	1.05	1.06
IE0034074488	3407448	4.5 Treas Bnd 2020	108.01	108.05	-0.031%	-0.112%	-1.051%	-3.227%	-0.47	1.56	1.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.50	111.54	-0.034%	-0.127%	-1.123%	-3.375%	-0.43	1.98	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.40	103.34	0.054%	-0.097%	-0.475%	-0.501%	-0.16	3.46	3.47
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.17	0.088%	-0.099%	-0.354%	0.382%	-0.06	4.10	4.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.77	117.70	0.059%	-0.133%	-0.968%	-1.832%	-0.03	4.20	4.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.67	117.57	0.088%	-0.143%	-0.924%	-1.550%	0.18	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.26	132.12	0.113%	-0.153%	-1.057%	-2.261%	0.37	5.67	5.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.03	0.189%	-0.080%	-0.588%	0.283%	0.57	7.41	7.37
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.29	100.05	0.241%	-0.113%	-0.555%		0.87	9.29	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.56	114.26	0.255%	-0.130%	-0.933%	-0.883%	1.07	10.36	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.08	98.79	0.288%	-0.114%	-1.148%		1.37	13.38	13.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.08	102.70	0.371%	-0.141%	-1.335%	-0.626%	1.51	16.12	15.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.27	105.80	0.450%	-0.223%	-1.936%	0.573%	1.70	20.77	20.43

Return Price Performance			Index Price 06-Sep-2018	Previous Index Price 05-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	104.51	104.53	-0.024%	-0.008%	-0.061%	-0.402%	-0.52	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.76	-0.016%	0.000%	-0.011%	-4.424%	-0.49	0.77	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	112.35	-0.021%	-0.010%	-0.007%	-0.370%	-0.50	1.05	1.06
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	109.77	-0.020%	-0.043%	-0.270%	-4.364%	-0.47	1.56	1.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.93	115.95	-0.021%	-0.051%	-0.275%	-0.392%	-0.43	1.98	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.78	103.72	0.057%	-0.083%	-0.328%	-0.736%	-0.16	3.46	3.47
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.17	0.088%	-0.099%	-0.354%	0.382%	-0.06	4.10	4.11
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.58	119.50	0.067%	-0.078%	-0.345%	-2.777%	-0.03	4.20	4.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.27	119.16	0.094%	-0.094%	-0.380%	-2.386%	0.18	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.88	134.72	0.122%	-0.084%	-0.290%	-3.399%	0.37	5.67	5.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	103.34	0.191%	-0.065%	-0.406%	-0.021%	0.57	7.41	7.37
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.57	100.33	0.242%	-0.097%	-0.385%		0.87	9.29	9.21
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.31	115.01	0.259%	-0.094%	-0.539%	-1.512%	1.07	10.36	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.58	99.30	0.291%	-0.091%	-0.901%		1.37	13.38	13.20

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.61	103.22	0.374%	-0.114%	-1.026%	-1.125%	1.51	16.12	15.88
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.37	106.89	0.451%	-0.190%	-1.577%	-0.018%	1.70	20.77	20.43