

Euronext Dublin - Daily Bond Index Report

Friday 7 September, 2018



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Bond Indices Performance

Index	Close Value 07-Sep-2018	Previous Close Value 06-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.84	113.92	-0.071%	-0.19%	-1.03%	-1.71%	13.84%	6.30	6.24	0.91
All Bond Index (Return)	204.39	204.51	-0.063%	-0.14%	-0.49%	0.12%	104.39%	6.30	6.24	0.91
Under 3 Bond Index (Clean)	82.44	82.45	-0.016%	-0.12%	-1.00%	-3.43%	-17.56%	1.11	1.11	-0.46
Under 3 Bond Index (Return)	142.51	142.51	-0.003%	-0.03%	-0.14%	-0.42%	42.51%	1.11	1.11	-0.46
Under 5 Bond Index (Clean)	96.10	96.12	-0.018%	-0.12%	-0.89%	-2.62%	-3.90%	1.99	1.99	-0.22
Under 5 Bond Index (Return)	168.43	168.44	-0.008%	-0.05%	-0.21%	-0.19%	68.43%	1.99	1.99	-0.22
Under 10 Bond Index (Clean)	108.40	108.44	-0.039%	-0.15%	-0.89%	-2.03%	8.40%	3.87	3.86	0.29
Under 10 Bond Index (Return)	190.76	190.81	-0.030%	-0.09%	-0.30%	-0.13%	90.76%	3.87	3.86	0.29
5 Plus Bond Index (Clean)	130.29	130.44	-0.117%	-0.25%	-1.15%	-0.89%	30.29%	10.00	9.89	1.10
5 Plus Bond Index (Return)	233.78	234.03	-0.109%	-0.21%	-0.73%	0.41%	133.78%	10.00	9.89	1.10
10 Plus Bond Index (Clean)	140.96	141.22	-0.186%	-0.34%	-1.53%	-0.43%	40.96%	15.07	14.85	1.48
10 Plus Bond Index (Return)	263.22	263.69	-0.180%	-0.31%	-1.18%	1.10%	163.22%	15.07	14.85	1.48

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	100.51	4.00	324	104.51	0.00	8,835	8,880	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.78	0.98	81	104.75	0.00	7,090	7,358	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.09	5.24	324	112.33	0.00	6,022	6,450	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.99	1.75	142	109.74	0.00	10,661	11,513	11700
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.48	4.44	324	115.92	0.00	6,806	7,587	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.38	0.39	176	103.76	0.00	6,828	7,058	7085
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.25	0.00	331	100.25	0.00	5,000	5,012	5012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.73	1.83	171	119.56	0.00	6,483	7,633	7751
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.62	1.61	173	119.23	0.00	8,031	9,446	9575
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.17	2.63	178	134.81	0.00	11,490	15,187	15490
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.17	0.32	115	103.48	0.00	11,319	11,677	11713
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.17	0.28	115	100.45	0.00	6,862	6,873	6893
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.41	0.76	115	115.17	0.00	9,402	10,757	10828
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.97	0.51	143	99.48	0.00	4,000	3,959	3979
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.82	0.54	115	103.36	0.00	5,292	5,441	5470
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	106.00	1.10	201	107.10	0.00	8,546	9,059	9153

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Bond Index Constituent

Clean Price Performance			Index Price 07-Sep-2018	Previous Index Price 06-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	100.51	100.53	-0.015%	-0.096%	-0.916%	-3.394%	-0.51	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.78	103.78	-0.005%	-0.074%	-0.811%	-3.244%	-0.50	0.77	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.09	107.11	-0.012%	-0.113%	-1.050%	-4.022%	-0.51	1.05	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	107.99	108.01	-0.021%	-0.133%	-1.072%	-3.248%	-0.46	1.56	1.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.48	111.50	-0.020%	-0.147%	-1.142%	-3.394%	-0.43	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.38	103.40	-0.020%	-0.117%	-0.495%	-0.522%	-0.16	3.46	3.47
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.26	-0.014%	-0.113%	-0.368%	0.368%	-0.06	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.73	117.77	-0.031%	-0.165%	-0.999%	-1.863%	-0.02	4.19	4.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.62	117.67	-0.045%	-0.188%	-0.969%	-1.595%	0.19	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.17	132.26	-0.070%	-0.223%	-1.126%	-2.329%	0.38	5.67	5.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.17	103.22	-0.056%	-0.136%	-0.644%	0.226%	0.58	7.41	7.37
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.17	100.29	-0.124%	-0.236%	-0.678%		0.88	9.28	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.41	114.56	-0.124%	-0.254%	-1.056%	-1.006%	1.08	10.36	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.97	99.08	-0.108%	-0.222%	-1.255%		1.38	13.38	13.20
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.82	103.08	-0.245%	-0.387%	-1.577%	-0.870%	1.53	16.11	15.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.00	106.27	-0.257%	-0.479%	-2.188%	0.314%	1.72	20.76	20.41

Return Price Performance			Index Price 07-Sep-2018	Previous Index Price 06-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	104.51	-0.002%	-0.010%	-0.063%	-0.404%	-0.51	0.10	0.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.75	104.75	0.007%	0.007%	-0.004%	-4.417%	-0.50	0.77	0.77
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.33	112.33	0.003%	-0.007%	-0.004%	-0.367%	-0.51	1.05	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	109.75	-0.009%	-0.052%	-0.279%	-4.373%	-0.46	1.56	1.57
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	115.93	-0.008%	-0.059%	-0.283%	-0.400%	-0.43	1.97	1.98
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.76	103.78	-0.019%	-0.102%	-0.347%	-0.756%	-0.16	3.46	3.47
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.26	-0.014%	-0.113%	-0.368%	0.368%	-0.06	4.10	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.56	119.58	-0.022%	-0.099%	-0.367%	-2.798%	-0.02	4.19	4.20
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.23	119.27	-0.036%	-0.130%	-0.416%	-2.421%	0.19	5.09	5.08
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.81	134.88	-0.058%	-0.141%	-0.347%	-3.455%	0.38	5.67	5.65
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.48	103.54	-0.053%	-0.118%	-0.459%	-0.074%	0.58	7.41	7.37
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.45	100.57	-0.120%	-0.218%	-0.505%		0.88	9.28	9.20
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.17	115.31	-0.118%	-0.212%	-0.656%	-1.628%	1.08	10.36	10.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.48	99.58	-0.104%	-0.196%	-1.004%		1.38	13.38	13.20

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.36	103.61	-0.239%	-0.353%	-1.263%	-1.362%	1.53	16.11	15.87
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.10	107.37	-0.250%	-0.439%	-1.822%	-0.267%	1.72	20.76	20.41