

# Euronext Dublin - Daily Bond Index Report



Wednesday 12 September, 2018

28 Anglesea Street  
Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 12-Sep-2018	Previous Close Value 11-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	113.73	0.094%	-0.19%	-1.03%	-1.71%	13.84%	6.29	6.23	0.90
All Bond Index (Return)	204.47	204.27	0.100%	-0.10%	-0.45%	0.16%	104.47%	6.29	6.23	0.90
Under 3 Bond Index (Clean)	82.42	82.42	0.000%	-0.14%	-1.03%	-3.45%	-17.58%	1.10	1.10	-0.48
Under 3 Bond Index (Return)	142.56	142.54	0.012%	0.01%	-0.11%	-0.38%	42.56%	1.10	1.10	-0.48
Under 5 Bond Index (Clean)	96.09	96.08	0.015%	-0.13%	-0.90%	-2.63%	-3.91%	1.98	1.99	-0.23
Under 5 Bond Index (Return)	168.49	168.45	0.023%	-0.02%	-0.18%	-0.16%	68.49%	1.98	1.99	-0.23
Under 10 Bond Index (Clean)	108.39	108.34	0.049%	-0.16%	-0.90%	-2.04%	8.39%	3.86	3.85	0.29
Under 10 Bond Index (Return)	190.83	190.72	0.057%	-0.05%	-0.26%	-0.09%	90.83%	3.86	3.85	0.29
5 Plus Bond Index (Clean)	130.31	130.10	0.162%	-0.24%	-1.14%	-0.88%	30.31%	9.99	9.88	1.10
5 Plus Bond Index (Return)	233.89	233.50	0.167%	-0.16%	-0.68%	0.46%	133.89%	9.99	9.88	1.10
10 Plus Bond Index (Clean)	141.00	140.64	0.257%	-0.31%	-1.50%	-0.40%	41.00%	15.06	14.84	1.47
10 Plus Bond Index (Return)	263.37	262.68	0.260%	-0.25%	-1.13%	1.16%	163.37%	15.06	14.84	1.47

## 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	100.47	4.06	329	104.52	0.00	8,835	8,876	9235
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.77	1.04	86	104.81	0.00	7,090	7,357	7431
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.08	5.32	329	112.39	0.00	6,022	6,449	6769
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.96	1.81	147	109.77	0.00	10,661	11,509	11703
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.47	4.51	329	115.98	0.00	6,806	7,586	7893
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.39	0.40	181	103.79	0.00	6,828	7,059	7086
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.25	0.00	336	100.25	0.00	5,000	5,013	5013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.74	1.88	176	119.62	0.00	6,483	7,634	7756
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.61	1.66	178	119.27	0.00	8,031	9,446	9579
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.16	2.71	183	134.86	0.00	11,490	15,185	15496
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.21	0.33	120	103.54	0.00	11,319	11,682	11719
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.17	0.30	120	100.46	0.00	6,862	6,873	6894
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.46	0.79	120	115.25	0.00	9,402	10,761	10835
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.10	0.53	148	99.62	0.00	4,000	3,964	3985
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.84	0.56	120	103.40	0.00	5,292	5,442	5472
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.99	1.13	206	107.12	0.00	8,546	9,058	9154



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## Bond Index Constituent

Clean Price Performance			Index Price 12-Sep-2018	Previous Index Price 11-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	100.47	100.49	-0.017%	-0.138%	-0.957%	-3.434%	-0.50	0.09	0.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.77	103.77	0.003%	-0.083%	-0.819%	-3.252%	-0.54	0.76	0.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.08	107.06	0.015%	-0.129%	-1.065%	-4.037%	-0.54	1.04	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	107.96	107.96	0.002%	-0.164%	-1.102%	-3.277%	-0.47	1.55	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.47	111.47	0.000%	-0.157%	-1.152%	-3.404%	-0.44	1.96	1.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.39	103.35	0.039%	-0.102%	-0.480%	-0.507%	-0.17	3.45	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.19	0.060%	-0.110%	-0.365%	0.371%	-0.06	4.09	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.74	117.69	0.042%	-0.155%	-0.990%	-1.854%	-0.03	4.19	4.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.61	117.53	0.068%	-0.189%	-0.971%	-1.596%	0.18	5.08	5.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.16	132.06	0.073%	-0.235%	-1.138%	-2.341%	0.38	5.66	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.21	103.07	0.128%	-0.098%	-0.606%	0.265%	0.57	7.40	7.36
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.17	100.02	0.149%	-0.238%	-0.680%		0.88	9.27	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.46	114.23	0.201%	-0.213%	-1.015%	-0.966%	1.07	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.10	98.84	0.264%	-0.095%	-1.129%		1.37	13.37	13.19
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.84	102.58	0.256%	-0.372%	-1.563%	-0.855%	1.52	16.11	15.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.99	105.65	0.319%	-0.493%	-2.202%	0.300%	1.72	20.75	20.40

Return Price Performance			Index Price 12-Sep-2018	Previous Index Price 11-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	104.52	104.53	-0.005%	0.009%	-0.045%	-0.386%	-0.50	0.09	0.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.81	104.79	0.014%	0.056%	0.046%	-4.370%	-0.54	0.76	0.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.39	112.36	0.029%	0.050%	0.053%	-0.310%	-0.54	1.04	1.05
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.76	0.013%	-0.026%	-0.254%	-4.348%	-0.47	1.55	1.56
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.98	115.96	0.012%	-0.009%	-0.233%	-0.350%	-0.44	1.96	1.97
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.79	103.75	0.040%	-0.077%	-0.322%	-0.731%	-0.17	3.45	3.46
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.19	0.060%	-0.110%	-0.365%	0.371%	-0.06	4.09	4.10
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.62	119.56	0.049%	-0.046%	-0.313%	-2.746%	-0.03	4.19	4.19
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.27	119.18	0.075%	-0.093%	-0.379%	-2.385%	0.18	5.08	5.07
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.86	134.75	0.082%	-0.099%	-0.305%	-3.413%	0.38	5.66	5.64
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.54	103.40	0.131%	-0.066%	-0.407%	-0.022%	0.57	7.40	7.36
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	100.46	100.31	0.152%	-0.208%	-0.495%		0.88	9.27	9.19
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.25	115.01	0.206%	-0.143%	-0.587%	-1.560%	1.07	10.35	10.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.62	99.36	0.266%	-0.051%	-0.861%		1.37	13.37	13.19

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.40	103.13	0.260%	-0.316%	-1.227%	-1.326%	1.52	16.11	15.86
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.12	106.77	0.321%	-0.427%	-1.810%	-0.255%	1.72	20.75	20.40