

Euronext Dublin - Daily Bond Index Report

Monday 17 September, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 17-Sep-2018	Previous Close Value 14-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.40	113.48	-0.074%	-0.58%	-1.42%	-2.09%	13.40%	6.27	6.22	0.96
All Bond Index (Return)	203.77	203.87	-0.050%	-0.44%	-0.79%	-0.18%	103.77%	6.27	6.22	0.96
Under 3 Bond Index (Clean)	82.35	82.37	-0.025%	-0.22%	-1.11%	-3.52%	-17.65%	1.08	1.09	-0.47
Under 3 Bond Index (Return)	142.53	142.52	0.011%	-0.01%	-0.12%	-0.40%	42.53%	1.08	1.09	-0.47
Under 5 Bond Index (Clean)	95.97	96.01	-0.040%	-0.25%	-1.02%	-2.75%	-4.03%	1.97	1.97	-0.20
Under 5 Bond Index (Return)	168.37	168.39	-0.010%	-0.09%	-0.25%	-0.23%	68.37%	1.97	1.97	-0.20
Under 10 Bond Index (Clean)	108.11	108.18	-0.065%	-0.41%	-1.15%	-2.29%	8.11%	3.89	3.88	0.36
Under 10 Bond Index (Return)	190.42	190.50	-0.038%	-0.26%	-0.47%	-0.30%	90.42%	3.89	3.88	0.36
5 Plus Bond Index (Clean)	129.52	129.65	-0.103%	-0.85%	-1.74%	-1.48%	29.52%	9.95	9.83	1.15
5 Plus Bond Index (Return)	232.54	232.73	-0.083%	-0.74%	-1.25%	-0.12%	132.54%	9.95	9.83	1.15
10 Plus Bond Index (Clean)	139.79	139.95	-0.109%	-1.17%	-2.34%	-1.25%	39.79%	15.02	14.80	1.53
10 Plus Bond Index (Return)	261.20	261.44	-0.092%	-1.07%	-1.94%	0.32%	161.20%	15.02	14.80	1.53

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	100.40	4.12	334	104.52	0.00	8,835	8,871	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.72	1.10	91	104.82	0.00	7,090	7,354	7432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.97	5.40	334	112.37	0.00	6,022	6,442	6768
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.86	1.87	152	109.73	0.00	10,661	11,499	11699
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.35	4.58	334	115.92	0.00	6,806	7,578	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.24	0.41	186	103.64	0.00	6,828	7,049	7076
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.05	0.00	341	100.05	0.00	5,000	5,002	5002
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.42	1.93	181	119.36	0.00	6,483	7,613	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.25	1.71	183	118.96	0.00	8,031	9,417	9553
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.63	2.78	188	134.41	0.00	11,490	15,125	15445
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.64	0.34	125	102.98	0.00	11,319	11,617	11656
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.60	0.31	125	99.91	0.00	7,862	7,830	7855
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.68	0.82	125	114.50	0.00	9,402	10,687	10765
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.35	0.55	153	98.89	0.00	4,000	3,934	3956
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.90	0.58	125	102.48	0.00	5,292	5,393	5423
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.86	1.16	211	106.01	0.00	8,546	8,961	9060

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Bond Index Constituent

Clean Price Performance			Index Price 17-Sep-2018	Previous Index Price 14-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	100.40	100.42	-0.016%	-0.203%	-1.021%	-3.497%	-0.54	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.72	103.75	-0.023%	-0.128%	-0.864%	-3.296%	-0.57	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.97	107.00	-0.024%	-0.224%	-1.160%	-4.129%	-0.52	1.03	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.86	107.89	-0.030%	-0.253%	-1.191%	-3.364%	-0.45	1.54	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.35	111.39	-0.037%	-0.267%	-1.261%	-3.510%	-0.42	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.24	103.30	-0.060%	-0.253%	-0.630%	-0.657%	-0.13	3.44	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.12	-0.077%	-0.313%	-0.567%	0.167%	-0.01	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.42	117.51	-0.072%	-0.424%	-1.256%	-2.118%	0.02	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.25	117.35	-0.082%	-0.496%	-1.275%	-1.898%	0.24	5.07	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.63	131.76	-0.096%	-0.630%	-1.530%	-2.728%	0.44	5.64	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.64	102.75	-0.111%	-0.650%	-1.156%	-0.290%	0.65	7.39	7.34
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.60	99.71	-0.104%	-0.801%	-1.240%		0.94	9.26	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.68	113.79	-0.100%	-0.895%	-1.692%	-1.643%	1.14	10.33	10.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.35	98.47	-0.122%	-0.852%	-1.879%		1.43	13.35	13.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.90	102.04	-0.139%	-1.280%	-2.460%	-1.758%	1.58	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.86	104.95	-0.093%	-1.555%	-3.245%	-0.770%	1.77	20.70	20.34

Return Price Performance			Index Price 17-Sep-2018	Previous Index Price 14-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	104.50	0.019%	0.005%	-0.049%	-0.390%	-0.54	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	104.81	0.010%	0.068%	0.057%	-4.359%	-0.57	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.35	0.020%	0.030%	0.033%	-0.330%	-0.52	1.03	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	109.73	109.73	0.005%	-0.058%	-0.285%	-4.379%	-0.45	1.54	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.92	115.92	0.000%	-0.056%	-0.280%	-0.397%	-0.42	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.64	103.70	-0.053%	-0.216%	-0.460%	-0.868%	-0.13	3.44	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.05	100.12	-0.077%	-0.313%	-0.567%	0.167%	-0.01	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.36	119.41	-0.044%	-0.266%	-0.533%	-2.960%	0.02	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.96	119.03	-0.057%	-0.356%	-0.641%	-2.642%	0.24	5.07	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.41	134.50	-0.062%	-0.432%	-0.637%	-3.736%	0.44	5.64	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.98	103.08	-0.103%	-0.604%	-0.944%	-0.561%	0.65	7.39	7.34
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.91	100.01	-0.097%	-0.757%	-1.043%		0.94	9.26	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.50	114.59	-0.082%	-0.793%	-1.234%	-2.200%	1.14	10.33	10.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.89	99.00	-0.110%	-0.787%	-1.590%		1.43	13.35	13.16

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.48	102.61	-0.125%	-1.197%	-2.100%	-2.198%	1.58	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.01	106.09	-0.077%	-1.453%	-2.822%	-1.283%	1.77	20.70	20.34