

Euronext Dublin - Daily Bond Index Report

Tuesday 18 September, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 18-Sep-2018	Previous Close Value 17-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.38	113.40	-0.020%	-0.60%	-1.44%	-2.11%	13.38%	6.27	6.21	0.96
All Bond Index (Return)	203.74	203.77	-0.012%	-0.45%	-0.80%	-0.19%	103.74%	6.27	6.21	0.96
Under 3 Bond Index (Clean)	82.34	82.35	-0.019%	-0.24%	-1.13%	-3.54%	-17.66%	1.08	1.09	-0.46
Under 3 Bond Index (Return)	142.52	142.53	-0.007%	-0.01%	-0.13%	-0.40%	42.52%	1.08	1.09	-0.46
Under 5 Bond Index (Clean)	95.96	95.97	-0.020%	-0.27%	-1.04%	-2.76%	-4.05%	1.96	1.97	-0.19
Under 5 Bond Index (Return)	168.35	168.37	-0.010%	-0.10%	-0.26%	-0.24%	68.35%	1.96	1.97	-0.19
Under 10 Bond Index (Clean)	108.08	108.11	-0.027%	-0.44%	-1.18%	-2.32%	8.08%	3.89	3.88	0.36
Under 10 Bond Index (Return)	190.39	190.42	-0.018%	-0.28%	-0.49%	-0.32%	90.39%	3.89	3.88	0.36
5 Plus Bond Index (Clean)	129.49	129.52	-0.020%	-0.87%	-1.76%	-1.50%	29.49%	9.95	9.83	1.16
5 Plus Bond Index (Return)	232.51	232.54	-0.014%	-0.75%	-1.27%	-0.13%	132.51%	9.95	9.83	1.16
10 Plus Bond Index (Clean)	139.80	139.79	0.003%	-1.16%	-2.34%	-1.25%	39.80%	15.02	14.80	1.53
10 Plus Bond Index (Return)	261.22	261.20	0.008%	-1.06%	-1.93%	0.33%	161.22%	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	100.39	4.13	335	104.52	0.00	8,835	8,869	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.71	1.11	92	104.82	0.00	7,090	7,353	7432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.95	5.42	335	112.37	0.00	6,022	6,441	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.84	1.89	153	109.72	0.00	10,661	11,497	11698
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.31	4.59	335	115.90	0.00	6,806	7,576	7888
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.22	0.41	187	103.63	0.00	6,828	7,047	7075
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.02	0.00	342	100.02	0.00	5,000	5,001	5001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.40	1.95	182	119.34	0.00	6,483	7,611	7738
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.23	1.71	184	118.94	0.00	8,031	9,415	9552
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.59	2.80	189	134.39	0.00	11,490	15,120	15441
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.35	126	102.94	0.00	11,319	11,613	11652
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.54	0.31	126	99.85	0.00	7,862	7,826	7850
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.63	0.83	126	114.46	0.00	9,402	10,683	10761
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.32	0.55	154	98.86	0.00	4,000	3,933	3955
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.93	0.59	126	102.52	0.00	5,292	5,394	5425
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.91	1.16	212	106.08	0.00	8,546	8,966	9065

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Bond Index Constituent

Clean Price Performance			Index Price 18-Sep-2018	Previous Index Price 17-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	100.39	100.40	-0.016%	-0.219%	-1.037%	-3.512%	-0.52	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.71	103.72	-0.008%	-0.136%	-0.872%	-3.303%	-0.57	0.74	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.95	106.97	-0.022%	-0.245%	-1.181%	-4.149%	-0.52	1.02	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.84	107.86	-0.022%	-0.276%	-1.213%	-3.386%	-0.44	1.53	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.31	111.35	-0.031%	-0.298%	-1.292%	-3.541%	-0.41	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.22	103.24	-0.017%	-0.271%	-0.648%	-0.675%	-0.12	3.44	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.02	100.05	-0.024%	-0.337%	-0.591%	0.143%	-0.01	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.40	117.42	-0.022%	-0.446%	-1.278%	-2.140%	0.03	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.23	117.25	-0.020%	-0.515%	-1.294%	-1.918%	0.24	5.06	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.59	131.63	-0.033%	-0.663%	-1.562%	-2.760%	0.44	5.64	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.64	-0.037%	-0.687%	-1.192%	-0.326%	0.65	7.38	7.33
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.54	99.60	-0.059%	-0.860%	-1.299%		0.95	9.26	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.63	113.68	-0.042%	-0.937%	-1.734%	-1.685%	1.14	10.33	10.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.32	98.35	-0.032%	-0.883%	-1.910%		1.43	13.35	13.16
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.93	101.90	0.030%	-1.250%	-2.430%	-1.729%	1.58	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.91	104.86	0.056%	-1.499%	-3.191%	-0.714%	1.77	20.70	20.34

Return Price Performance			Index Price 18-Sep-2018	Previous Index Price 17-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	104.52	-0.003%	0.002%	-0.052%	-0.393%	-0.52	0.08	0.08
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	104.82	0.005%	0.073%	0.062%	-4.354%	-0.57	0.74	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.37	112.37	-0.005%	0.025%	0.028%	-0.335%	-0.52	1.02	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	109.72	109.73	-0.011%	-0.069%	-0.296%	-4.389%	-0.44	1.53	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.90	115.92	-0.018%	-0.074%	-0.298%	-0.415%	-0.41	1.95	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.63	103.64	-0.015%	-0.231%	-0.475%	-0.884%	-0.12	3.44	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.02	100.05	-0.024%	-0.337%	-0.591%	0.143%	-0.01	4.08	4.08
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.34	119.36	-0.013%	-0.278%	-0.545%	-2.972%	0.03	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.94	118.96	-0.012%	-0.368%	-0.653%	-2.653%	0.24	5.06	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.39	134.41	-0.021%	-0.453%	-0.658%	-3.756%	0.44	5.64	5.62
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.94	102.98	-0.034%	-0.638%	-0.977%	-0.595%	0.65	7.38	7.33
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.85	99.91	-0.057%	-0.814%	-1.099%		0.95	9.26	9.17
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.46	114.50	-0.037%	-0.829%	-1.271%	-2.236%	1.14	10.33	10.21
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.86	98.89	-0.028%	-0.815%	-1.618%		1.43	13.35	13.16

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.52	102.48	0.034%	-1.164%	-2.066%	-2.164%	1.58	16.08	15.83
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.08	106.01	0.061%	-1.393%	-2.763%	-1.223%	1.77	20.70	20.34