

Euronext Dublin - Daily Bond Index Report

Wednesday 19 September, 2018



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Bond Indices Performance

Index	Close Value 19-Sep-2018	Previous Close Value 18-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.27	113.38	-0.094%	-0.69%	-1.53%	-2.20%	13.27%	6.26	6.20	0.97
All Bond Index (Return)	203.57	203.74	-0.085%	-0.54%	-0.89%	-0.28%	103.57%	6.26	6.20	0.97
Under 3 Bond Index (Clean)	82.33	82.34	-0.015%	-0.25%	-1.14%	-3.56%	-17.68%	1.08	1.08	-0.46
Under 3 Bond Index (Return)	142.52	142.52	-0.002%	-0.02%	-0.13%	-0.41%	42.52%	1.08	1.08	-0.46
Under 5 Bond Index (Clean)	95.94	95.96	-0.019%	-0.29%	-1.06%	-2.78%	-4.06%	1.96	1.97	-0.19
Under 5 Bond Index (Return)	168.34	168.35	-0.009%	-0.11%	-0.27%	-0.25%	68.34%	1.96	1.97	-0.19
Under 10 Bond Index (Clean)	108.03	108.08	-0.052%	-0.49%	-1.23%	-2.37%	8.03%	3.89	3.87	0.37
Under 10 Bond Index (Return)	190.31	190.39	-0.043%	-0.32%	-0.53%	-0.36%	90.31%	3.89	3.87	0.37
5 Plus Bond Index (Clean)	129.28	129.49	-0.158%	-1.03%	-1.91%	-1.66%	29.28%	9.94	9.82	1.17
5 Plus Bond Index (Return)	232.16	232.51	-0.151%	-0.90%	-1.41%	-0.28%	132.16%	9.94	9.82	1.17
10 Plus Bond Index (Clean)	139.45	139.80	-0.251%	-1.41%	-2.58%	-1.49%	39.45%	15.01	14.79	1.55
10 Plus Bond Index (Return)	260.58	261.22	-0.244%	-1.31%	-2.17%	0.09%	160.58%	15.01	14.79	1.55

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	100.37	4.14	336	104.51	0.00	8,835	8,868	9234
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.69	1.12	93	104.81	0.00	7,090	7,351	7431
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.93	5.43	336	112.36	0.00	6,022	6,440	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.82	1.90	154	109.72	0.00	10,661	11,495	11698
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.31	4.60	336	115.91	0.00	6,806	7,575	7889
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.19	0.41	188	103.60	0.00	6,828	7,046	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	343	100.01	0.00	5,000	5,000	5000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.36	1.96	183	119.31	0.00	6,483	7,609	7735
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.18	1.72	185	118.90	0.00	8,031	9,410	9549
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.49	2.81	190	134.30	0.00	11,490	15,108	15431
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.48	0.35	127	102.82	0.00	11,319	11,599	11638
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.38	0.31	127	99.69	0.00	7,862	7,813	7837
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.41	0.84	127	114.25	0.00	9,402	10,663	10741
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.10	0.55	155	98.65	0.00	4,000	3,924	3946
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.66	0.59	127	102.25	0.00	5,292	5,380	5411
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.57	1.17	213	105.74	0.00	8,546	8,937	9036

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Bond Index Constituent

Clean Price Performance			Index Price 19-Sep-2018	Previous Index Price 18-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	100.37	100.39	-0.015%	-0.234%	-1.052%	-3.526%	-0.51	0.07	0.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.69	103.71	-0.026%	-0.162%	-0.897%	-3.328%	-0.56	0.74	0.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.93	106.95	-0.018%	-0.263%	-1.198%	-4.166%	-0.52	1.02	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	107.82	107.84	-0.011%	-0.287%	-1.224%	-3.396%	-0.45	1.53	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.31	111.31	-0.005%	-0.304%	-1.297%	-3.546%	-0.42	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.19	103.22	-0.026%	-0.297%	-0.674%	-0.701%	-0.11	3.43	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.02	-0.016%	-0.353%	-0.607%	0.127%	0.00	4.07	4.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.36	117.40	-0.036%	-0.482%	-1.314%	-2.175%	0.03	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.18	117.23	-0.046%	-0.561%	-1.340%	-1.963%	0.25	5.06	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.49	131.59	-0.077%	-0.739%	-1.638%	-2.835%	0.45	5.64	5.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	102.60	-0.119%	-0.805%	-1.310%	-0.445%	0.67	7.38	7.33
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.38	99.54	-0.167%	-1.025%	-1.464%		0.97	9.25	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.41	113.63	-0.190%	-1.126%	-1.921%	-1.871%	1.16	10.32	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.10	98.32	-0.220%	-1.101%	-2.125%		1.45	13.34	13.15
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.66	101.93	-0.268%	-1.514%	-2.692%	-1.992%	1.60	16.07	15.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	104.91	-0.328%	-1.822%	-3.508%	-1.040%	1.78	20.69	20.33

Return Price Performance			Index Price 19-Sep-2018	Previous Index Price 18-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	104.52	-0.003%	-0.001%	-0.055%	-0.396%	-0.51	0.07	0.07
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.81	104.82	-0.014%	0.058%	0.048%	-4.368%	-0.56	0.74	0.74
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.37	-0.003%	0.022%	0.025%	-0.338%	-0.52	1.02	1.03
IE0034074488	3407448	4.5 Treas Bnd 2020	109.72	109.72	0.000%	-0.069%	-0.296%	-4.389%	-0.45	1.53	1.54
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.91	115.90	0.007%	-0.067%	-0.292%	-0.408%	-0.42	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.63	-0.024%	-0.255%	-0.499%	-0.908%	-0.11	3.43	3.44
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.02	-0.016%	-0.353%	-0.607%	0.127%	0.00	4.07	4.07
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.31	119.34	-0.027%	-0.305%	-0.572%	-2.998%	0.03	4.17	4.17
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.90	118.94	-0.038%	-0.405%	-0.691%	-2.690%	0.25	5.06	5.05
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.30	134.39	-0.064%	-0.516%	-0.721%	-3.817%	0.45	5.64	5.61
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.82	102.94	-0.117%	-0.754%	-1.093%	-0.711%	0.67	7.38	7.33
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.69	99.85	-0.163%	-0.975%	-1.261%		0.97	9.25	9.16
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.25	114.46	-0.183%	-1.010%	-1.451%	-2.415%	1.16	10.32	10.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.65	98.86	-0.214%	-1.027%	-1.829%		1.45	13.34	13.15

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.25	102.52	-0.260%	-1.421%	-2.321%	-2.419%	1.60	16.07	15.82
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.74	106.08	-0.320%	-1.708%	-3.074%	-1.538%	1.78	20.69	20.33