

Euronext Dublin - Daily Bond Index Report

Monday 24 September, 2018



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Bond Indices Performance

Index	Close Value 24-Sep-2018	Previous Close Value 21-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.04	113.32	-0.254%	-0.90%	-1.73%	-2.40%	13.04%	6.24	6.18	1.00
All Bond Index (Return)	203.24	203.70	-0.227%	-0.70%	-1.05%	-0.44%	103.24%	6.24	6.18	1.00
Under 3 Bond Index (Clean)	82.26	82.29	-0.029%	-0.33%	-1.22%	-3.63%	-17.74%	1.06	1.07	-0.45
Under 3 Bond Index (Return)	142.50	142.49	0.008%	-0.03%	-0.15%	-0.42%	42.50%	1.06	1.07	-0.45
Under 5 Bond Index (Clean)	95.84	95.91	-0.076%	-0.39%	-1.16%	-2.88%	-4.16%	1.95	1.95	-0.16
Under 5 Bond Index (Return)	168.25	168.33	-0.046%	-0.16%	-0.32%	-0.30%	68.25%	1.95	1.95	-0.16
Under 10 Bond Index (Clean)	107.85	108.05	-0.182%	-0.66%	-1.39%	-2.53%	7.85%	3.87	3.85	0.41
Under 10 Bond Index (Return)	190.08	190.38	-0.153%	-0.44%	-0.65%	-0.48%	90.08%	3.87	3.85	0.41
5 Plus Bond Index (Clean)	128.90	129.43	-0.404%	-1.32%	-2.20%	-1.95%	28.90%	9.92	9.80	1.20
5 Plus Bond Index (Return)	231.55	232.44	-0.382%	-1.16%	-1.67%	-0.54%	131.55%	9.92	9.80	1.20
10 Plus Bond Index (Clean)	138.95	139.67	-0.516%	-1.76%	-2.93%	-1.84%	38.95%	14.99	14.76	1.57
10 Plus Bond Index (Return)	259.73	261.02	-0.497%	-1.63%	-2.49%	-0.24%	159.73%	14.99	14.76	1.57

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	100.30	4.20	341	104.51	0.00	8,835	8,862	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.64	1.18	98	104.82	0.00	7,090	7,348	7432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.84	5.51	341	112.35	0.00	6,022	6,434	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.74	1.96	159	109.70	0.00	10,661	11,486	11695
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.20	4.67	341	115.87	0.00	6,806	7,568	7886
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.08	0.42	193	103.51	0.00	6,828	7,038	7067
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.88	0.00	348	99.88	0.00	5,000	4,994	4994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.12	2.01	188	119.13	0.00	6,483	7,593	7724
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.92	1.77	190	118.69	0.00	8,031	9,390	9532
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.13	2.89	195	134.02	0.00	11,490	15,068	15399
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.24	0.36	132	102.60	0.00	11,319	11,572	11613
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.09	0.33	132	99.41	0.00	7,862	7,790	7815
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.06	0.87	132	113.93	0.00	9,402	10,630	10711
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.84	0.57	160	98.41	0.00	4,000	3,914	3937
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.23	0.62	132	101.84	0.00	5,292	5,357	5390
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.14	1.20	218	105.33	0.00	8,546	8,899	9002

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Bond Index Constituent

Clean Price Performance			Index Price 24-Sep-2018	Previous Index Price 21-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	100.30	100.32	-0.017%	-0.302%	-1.120%	-3.593%	-0.50	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.64	103.64	-0.001%	-0.210%	-0.945%	-3.375%	-0.58	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.84	106.86	-0.026%	-0.353%	-1.288%	-4.253%	-0.51	1.01	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	107.74	107.78	-0.039%	-0.365%	-1.302%	-3.473%	-0.44	1.52	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.20	111.26	-0.059%	-0.402%	-1.395%	-3.641%	-0.40	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.08	103.22	-0.134%	-0.401%	-0.778%	-0.804%	-0.09	3.42	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	100.06	-0.176%	-0.478%	-0.732%	0.001%	0.03	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.12	117.37	-0.212%	-0.683%	-1.514%	-2.373%	0.07	4.15	4.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.92	117.22	-0.256%	-0.780%	-1.557%	-2.179%	0.28	5.05	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.13	131.53	-0.304%	-1.007%	-1.903%	-3.097%	0.49	5.62	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.24	102.60	-0.351%	-1.034%	-1.537%	-0.674%	0.70	7.37	7.31
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.09	99.52	-0.437%	-1.315%	-1.752%		1.00	9.24	9.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.06	113.57	-0.445%	-1.431%	-2.223%	-2.174%	1.19	10.31	10.19
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.84	98.31	-0.474%	-1.358%	-2.380%		1.47	13.33	13.14
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.23	101.79	-0.547%	-1.931%	-3.103%	-2.406%	1.62	16.05	15.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.14	104.77	-0.602%	-2.230%	-3.909%	-1.451%	1.80	20.66	20.30

Return Price Performance			Index Price 24-Sep-2018	Previous Index Price 21-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	104.49	0.019%	-0.008%	-0.061%	-0.402%	-0.50	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	104.78	0.033%	0.068%	0.057%	-4.359%	-0.58	0.73	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.33	0.018%	0.008%	0.011%	-0.352%	-0.51	1.01	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.70	-0.005%	-0.090%	-0.317%	-4.409%	-0.44	1.52	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.87	115.89	-0.022%	-0.103%	-0.328%	-0.444%	-0.40	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.51	103.64	-0.126%	-0.349%	-0.593%	-1.000%	-0.09	3.42	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	100.06	-0.176%	-0.478%	-0.732%	0.001%	0.03	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.13	119.34	-0.182%	-0.459%	-0.725%	-3.148%	0.07	4.15	4.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.69	118.96	-0.229%	-0.582%	-0.867%	-2.863%	0.28	5.05	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.02	134.37	-0.265%	-0.725%	-0.930%	-4.019%	0.49	5.62	5.60
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.95	-0.341%	-0.967%	-1.305%	-0.924%	0.70	7.37	7.31
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.41	99.84	-0.429%	-1.253%	-1.537%		1.00	9.24	9.15
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.93	114.42	-0.425%	-1.286%	-1.725%	-2.686%	1.19	10.31	10.19
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.41	98.87	-0.460%	-1.265%	-2.065%		1.47	13.33	13.14

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.84	102.39	-0.530%	-1.813%	-2.710%	-2.808%	1.62	16.05	15.79
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.33	105.95	-0.580%	-2.085%	-3.446%	-1.916%	1.80	20.66	20.30