

Euronext Dublin - Daily Bond Index Report

Wednesday 26 September, 2018



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Bond Indices Performance

Index	Close Value 26-Sep-2018	Previous Close Value 25-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.91	112.93	-0.015%	-1.01%	-1.84%	-2.51%	12.91%	6.23	6.17	1.02
All Bond Index (Return)	203.04	203.06	-0.007%	-0.79%	-1.14%	-0.54%	103.04%	6.23	6.17	1.02
Under 3 Bond Index (Clean)	82.23	82.25	-0.016%	-0.37%	-1.25%	-3.67%	-17.77%	1.06	1.06	-0.45
Under 3 Bond Index (Return)	142.49	142.49	-0.004%	-0.04%	-0.16%	-0.43%	42.49%	1.06	1.06	-0.45
Under 5 Bond Index (Clean)	95.79	95.81	-0.023%	-0.44%	-1.21%	-2.93%	-4.21%	1.94	1.94	-0.15
Under 5 Bond Index (Return)	168.20	168.22	-0.012%	-0.19%	-0.35%	-0.33%	68.20%	1.94	1.94	-0.15
Under 10 Bond Index (Clean)	107.74	107.77	-0.030%	-0.76%	-1.49%	-2.63%	7.74%	3.86	3.85	0.43
Under 10 Bond Index (Return)	189.92	189.96	-0.021%	-0.53%	-0.73%	-0.56%	89.92%	3.86	3.85	0.43
5 Plus Bond Index (Clean)	128.69	128.70	-0.009%	-1.48%	-2.36%	-2.11%	28.69%	9.91	9.79	1.21
5 Plus Bond Index (Return)	231.20	231.21	-0.003%	-1.31%	-1.82%	-0.69%	131.20%	9.91	9.79	1.21
10 Plus Bond Index (Clean)	138.74	138.68	0.039%	-1.91%	-3.08%	-2.00%	38.74%	14.99	14.75	1.58
10 Plus Bond Index (Return)	259.35	259.24	0.043%	-1.77%	-2.63%	-0.38%	159.35%	14.99	14.75	1.58

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	100.28	4.23	343	104.50	0.00	8,835	8,859	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.61	1.21	100	104.82	0.00	7,090	7,346	7432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.81	5.54	343	112.36	0.00	6,022	6,433	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.69	1.99	161	109.67	0.00	10,661	11,481	11692
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.14	4.70	343	115.84	0.00	6,806	7,564	7884
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.02	0.43	195	103.44	0.00	6,828	7,034	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.79	0.00	350	99.79	0.00	5,000	4,990	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.99	2.03	190	119.02	0.00	6,483	7,585	7717
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.75	1.79	192	118.54	0.00	8,031	9,376	9520
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.91	2.92	197	133.82	0.00	11,490	15,042	15377
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.06	0.37	134	102.43	0.00	11,319	11,552	11594
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.88	0.33	134	99.21	0.00	7,862	7,774	7800
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.84	0.88	134	113.72	0.00	9,402	10,608	10691
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.67	0.58	162	98.25	0.00	4,000	3,907	3930
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.99	0.62	134	101.62	0.00	5,292	5,344	5377
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.09	1.21	220	105.30	0.00	8,546	8,896	8999

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Bond Index Constituent

Clean Price Performance			Index Price 26-Sep-2018	Previous Index Price 25-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	100.28	100.29	-0.013%	-0.330%	-1.147%	-3.620%	-0.50	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.61	103.63	-0.019%	-0.233%	-0.968%	-3.397%	-0.59	0.72	0.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.81	106.83	-0.022%	-0.376%	-1.310%	-4.275%	-0.52	1.00	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	107.69	107.70	-0.016%	-0.413%	-1.349%	-3.519%	-0.42	1.51	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.14	111.15	-0.013%	-0.455%	-1.447%	-3.692%	-0.39	1.93	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.02	103.04	-0.026%	-0.465%	-0.841%	-0.868%	-0.07	3.41	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.83	-0.039%	-0.565%	-0.819%	-0.086%	0.05	4.06	4.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.99	117.04	-0.044%	-0.793%	-1.622%	-2.481%	0.09	4.15	4.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.75	116.81	-0.046%	-0.922%	-1.697%	-2.318%	0.31	5.04	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.91	130.97	-0.048%	-1.176%	-2.071%	-3.263%	0.52	5.62	5.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	102.09	-0.024%	-1.204%	-1.707%	-0.845%	0.72	7.36	7.31
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.88	98.92	-0.038%	-1.518%	-1.954%		1.02	9.23	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	112.84	-0.004%	-1.629%	-2.420%	-2.371%	1.21	10.30	10.18
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.67	97.66	0.008%	-1.532%	-2.552%		1.48	13.32	13.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.99	100.97	0.023%	-2.161%	-3.331%	-2.636%	1.64	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.09	103.98	0.113%	-2.269%	-3.948%	-1.491%	1.80	20.65	20.29

Return Price Performance			Index Price 26-Sep-2018	Previous Index Price 25-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	104.50	104.50	0.000%	-0.011%	-0.064%	-0.405%	-0.50	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.82	104.83	-0.008%	0.068%	0.057%	-4.359%	-0.59	0.72	0.72
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.36	-0.006%	0.015%	0.018%	-0.345%	-0.52	1.00	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	109.67	109.68	-0.004%	-0.115%	-0.342%	-4.433%	-0.42	1.51	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.84	115.84	0.000%	-0.130%	-0.354%	-0.471%	-0.39	1.93	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.47	-0.024%	-0.408%	-0.652%	-1.060%	-0.07	3.41	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.79	99.83	-0.039%	-0.565%	-0.819%	-0.086%	0.05	4.06	4.05
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.02	119.06	-0.034%	-0.549%	-0.815%	-3.236%	0.09	4.15	4.14
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.54	118.58	-0.038%	-0.707%	-0.991%	-2.985%	0.31	5.04	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.82	133.87	-0.037%	-0.869%	-1.073%	-4.158%	0.52	5.62	5.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.43	102.45	-0.021%	-1.132%	-1.470%	-1.089%	0.72	7.36	7.31
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.21	99.25	-0.036%	-1.450%	-1.734%		1.02	9.23	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.72	113.72	0.001%	-1.470%	-1.909%	-2.868%	1.21	10.30	10.18
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.25	98.24	0.011%	-1.433%	-2.231%		1.48	13.32	13.13

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.62	101.59	0.028%	-2.034%	-2.929%	-3.026%	1.64	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.30	105.18	0.117%	-2.115%	-3.475%	-1.946%	1.80	20.65	20.29