

Euronext Dublin - Daily Bond Index Report

Friday 28 September, 2018



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Bond Indices Performance

Index	Close Value 28-Sep-2018	Previous Close Value 27-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.11	112.94	0.153%	-0.83%	-1.67%	-2.34%	13.11%	6.69	6.62	0.99
All Bond Index (Return)	203.43	203.11	0.158%	-0.60%	-0.95%	-0.34%	103.43%	6.69	6.62	0.99
Under 3 Bond Index (Clean)	82.20	82.20	0.007%	-0.40%	-1.29%	-3.70%	-17.80%	1.32	1.33	-0.46
Under 3 Bond Index (Return)	142.47	142.44	0.020%	-0.05%	-0.17%	-0.44%	42.47%	1.32	1.33	-0.46
Under 5 Bond Index (Clean)	95.81	95.76	0.051%	-0.43%	-1.20%	-2.92%	-4.20%	2.26	2.26	-0.17
Under 5 Bond Index (Return)	168.26	168.16	0.059%	-0.16%	-0.32%	-0.29%	68.26%	2.26	2.26	-0.17
Under 10 Bond Index (Clean)	107.84	107.72	0.112%	-0.67%	-1.40%	-2.54%	7.84%	4.21	4.20	0.40
Under 10 Bond Index (Return)	190.13	189.90	0.119%	-0.42%	-0.63%	-0.46%	90.13%	4.21	4.20	0.40
5 Plus Bond Index (Clean)	129.08	128.79	0.227%	-1.18%	-2.07%	-1.81%	29.08%	9.91	9.80	1.18
5 Plus Bond Index (Return)	231.93	231.39	0.230%	-1.00%	-1.51%	-0.38%	131.93%	9.91	9.80	1.18
10 Plus Bond Index (Clean)	139.41	139.01	0.287%	-1.44%	-2.61%	-1.52%	39.41%	14.99	14.76	1.55
10 Plus Bond Index (Return)	260.63	259.88	0.289%	-1.29%	-2.15%	0.10%	160.63%	14.99	14.76	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	100.22	4.25	345	104.47	0.00	8,835	8,855	9230
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.55	1.23	102	104.78	0.00	7,090	7,342	7429
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.75	5.58	345	112.32	0.00	6,022	6,429	6765
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.66	2.01	163	109.67	0.00	10,661	11,478	11692
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.13	4.73	345	115.86	0.00	6,806	7,563	7885
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.11	0.43	197	103.55	0.00	6,828	7,040	7070
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.94	0.00	352	99.94	0.00	5,000	4,997	4997
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.09	2.05	192	119.15	0.00	6,483	7,592	7725
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.88	1.81	194	118.69	0.00	8,031	9,387	9532
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.05	2.94	199	134.00	0.00	11,490	15,058	15397
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.30	0.37	136	102.68	0.00	11,319	11,579	11622
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.23	0.34	136	99.56	0.00	7,862	7,801	7827
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.23	0.89	136	114.12	0.00	9,402	10,645	10729
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.06	0.58	164	98.64	0.00	4,000	3,922	3946
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.48	0.63	136	102.11	0.00	5,292	5,370	5404
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.81	1.22	222	106.03	0.00	8,546	8,957	9061

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Bond Index Constituent

Clean Price Performance			Index Price 28-Sep-2018	Previous Index Price 27-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	100.22	100.23	-0.012%	-0.384%	-1.201%	-3.672%	-0.52	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.55	103.56	-0.010%	-0.292%	-1.027%	-3.454%	-0.58	0.71	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.75	106.75	-0.007%	-0.436%	-1.369%	-4.332%	-0.53	0.99	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	107.66	107.64	0.016%	-0.438%	-1.374%	-3.543%	-0.44	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.13	111.10	0.024%	-0.463%	-1.455%	-3.700%	-0.41	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.11	103.02	0.095%	-0.371%	-0.748%	-0.775%	-0.10	3.40	3.41
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.94	99.80	0.141%	-0.423%	-0.678%	0.056%	0.02	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.09	116.93	0.137%	-0.705%	-1.535%	-2.394%	0.06	4.14	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.88	116.72	0.140%	-0.811%	-1.588%	-2.210%	0.28	5.03	5.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.05	130.84	0.164%	-1.068%	-1.964%	-3.157%	0.49	5.61	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	102.09	0.206%	-0.973%	-1.476%	-0.613%	0.69	7.35	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.23	98.97	0.260%	-1.172%	-1.610%	-0.982%	0.98	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.23	112.95	0.247%	-1.289%	-2.083%	-2.034%	1.18	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.06	97.84	0.230%	-1.140%	-2.164%	-1.836%	1.45	13.31	13.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.48	101.17	0.300%	-1.690%	-2.865%	-2.166%	1.61	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.81	104.45	0.350%	-1.593%	-3.283%	-0.809%	1.77	20.67	20.31

Return Price Performance			Index Price 28-Sep-2018	Previous Index Price 27-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	104.47	104.47	0.000%	-0.039%	-0.093%	-0.434%	-0.52	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.78	104.78	0.002%	0.033%	0.023%	-4.392%	-0.58	0.71	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.32	112.31	0.009%	-0.012%	-0.010%	-0.373%	-0.53	0.99	1.00
IE0034074488	3407448	4.5 Treas Bnd 2020	109.67	109.64	0.027%	-0.117%	-0.343%	-4.435%	-0.44	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.86	115.81	0.035%	-0.115%	-0.339%	-0.455%	-0.41	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.45	0.097%	-0.310%	-0.554%	-0.962%	-0.10	3.40	3.41
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.94	99.80	0.141%	-0.423%	-0.678%	0.056%	0.02	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.15	118.97	0.145%	-0.444%	-0.710%	-3.133%	0.06	4.14	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.69	118.52	0.145%	-0.582%	-0.867%	-2.863%	0.28	5.03	5.02
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.00	133.77	0.171%	-0.741%	-0.945%	-4.034%	0.49	5.61	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.68	102.46	0.209%	-0.896%	-1.234%	-0.853%	0.69	7.35	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.56	99.31	0.261%	-1.101%	-1.386%	-1.001%	0.98	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.12	113.83	0.251%	-1.122%	-1.562%	-2.525%	1.18	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.64	98.42	0.232%	-1.034%	-1.836%	-1.836%	1.45	13.31	13.12

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.11	101.80	0.303%	-1.556%	-2.455%	-2.553%	1.61	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.03	105.66	0.351%	-1.435%	-2.805%	-1.265%	1.77	20.67	20.31