

Euronext Dublin - Daily Bond Index Report

Thursday 13 September, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 13-Sep-2018	Previous Close Value 12-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.63	113.84	-0.186%	-0.38%	-1.22%	-1.89%	13.63%	6.27	6.21	0.93
All Bond Index (Return)	204.11	204.47	-0.176%	-0.27%	-0.62%	-0.01%	104.11%	6.27	6.21	0.93
Under 3 Bond Index (Clean)	82.39	82.42	-0.041%	-0.18%	-1.07%	-3.49%	-17.62%	1.09	1.09	-0.48
Under 3 Bond Index (Return)	142.52	142.56	-0.028%	-0.02%	-0.13%	-0.41%	42.52%	1.09	1.09	-0.48
Under 5 Bond Index (Clean)	96.04	96.09	-0.058%	-0.19%	-0.96%	-2.68%	-3.97%	1.97	1.98	-0.22
Under 5 Bond Index (Return)	168.41	168.49	-0.047%	-0.06%	-0.23%	-0.20%	68.41%	1.97	1.98	-0.22
Under 10 Bond Index (Clean)	108.26	108.39	-0.123%	-0.28%	-1.02%	-2.16%	8.26%	3.85	3.84	0.31
Under 10 Bond Index (Return)	190.61	190.83	-0.112%	-0.16%	-0.37%	-0.20%	90.61%	3.85	3.84	0.31
5 Plus Bond Index (Clean)	129.93	130.31	-0.295%	-0.53%	-1.43%	-1.17%	29.93%	9.97	9.86	1.13
5 Plus Bond Index (Return)	233.22	233.89	-0.286%	-0.45%	-0.96%	0.17%	133.22%	9.97	9.86	1.13
10 Plus Bond Index (Clean)	140.42	141.00	-0.415%	-0.73%	-1.91%	-0.81%	40.42%	15.04	14.82	1.50
10 Plus Bond Index (Return)	262.30	263.37	-0.407%	-0.66%	-1.53%	0.75%	162.30%	15.04	14.82	1.50

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	100.44	4.07	330	104.51	0.00	8,835	8,874	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.75	1.05	87	104.80	0.00	7,090	7,356	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	107.03	5.33	330	112.36	0.00	6,022	6,446	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.90	1.83	148	109.73	0.00	10,661	11,503	11698
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.41	4.52	330	115.93	0.00	6,806	7,582	7890
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.33	0.40	182	103.73	0.00	6,828	7,055	7082
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.17	0.00	337	100.17	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.58	1.89	177	119.48	0.00	6,483	7,623	7746
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.44	1.67	179	119.11	0.00	8,031	9,432	9565
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.91	2.72	184	134.63	0.00	11,490	15,157	15470
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.91	0.33	121	103.25	0.00	11,319	11,648	11686
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.92	0.30	121	100.22	0.00	7,862	6,856	6877
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.09	0.80	121	114.89	0.00	9,402	10,726	10801
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.73	0.53	149	99.26	0.00	4,000	3,949	3971
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.41	0.56	121	102.97	0.00	5,292	5,419	5449
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.41	1.13	207	106.54	0.00	8,546	9,008	9105

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Bond Index Constituent

Clean Price Performance			Index Price 13-Sep-2018	Previous Index Price 12-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	100.44	100.47	-0.031%	-0.169%	-0.988%	-3.464%	-0.62	0.09	0.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.75	103.77	-0.018%	-0.101%	-0.837%	-3.270%	-0.57	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	107.03	107.08	-0.044%	-0.173%	-1.109%	-4.080%	-0.54	1.03	1.04
IE0034074488	3407448	4.5 Treas Bnd 2020	107.90	107.96	-0.053%	-0.216%	-1.154%	-3.328%	-0.46	1.54	1.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.41	111.47	-0.057%	-0.214%	-1.209%	-3.459%	-0.43	1.96	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.33	103.39	-0.061%	-0.163%	-0.541%	-0.568%	-0.15	3.44	3.45
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.25	-0.082%	-0.191%	-0.446%	0.289%	-0.04	4.09	4.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.58	117.74	-0.133%	-0.288%	-1.122%	-1.985%	0.00	4.18	4.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.44	117.61	-0.148%	-0.337%	-1.117%	-1.742%	0.21	5.07	5.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.91	132.16	-0.187%	-0.421%	-1.323%	-2.524%	0.40	5.65	5.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.91	103.21	-0.284%	-0.381%	-0.888%	-0.019%	0.61	7.39	7.35
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.92	100.17	-0.244%	-0.481%	-0.922%		0.91	9.27	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.09	114.46	-0.322%	-0.534%	-1.334%	-1.284%	1.11	10.34	10.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.73	99.10	-0.368%	-0.463%	-1.494%		1.40	13.36	13.18
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.41	102.84	-0.419%	-0.790%	-1.976%	-1.271%	1.55	16.09	15.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.41	105.99	-0.543%	-1.034%	-2.733%	-0.245%	1.74	20.73	20.37

Return Price Performance			Index Price 13-Sep-2018	Previous Index Price 12-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	-0.018%	-0.010%	-0.063%	-0.404%	-0.62	0.09	0.09
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.81	-0.008%	0.049%	0.038%	-4.377%	-0.57	0.75	0.75
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.39	-0.028%	0.022%	0.025%	-0.338%	-0.54	1.03	1.04
IE0034074488	3407448	4.5 Treas Bnd 2020	109.73	109.77	-0.040%	-0.066%	-0.294%	-4.387%	-0.46	1.54	1.55
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.93	115.98	-0.043%	-0.052%	-0.276%	-0.393%	-0.43	1.96	1.96
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.73	103.79	-0.058%	-0.135%	-0.379%	-0.788%	-0.15	3.44	3.45
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.25	-0.082%	-0.191%	-0.446%	0.289%	-0.04	4.09	4.09
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.48	119.62	-0.122%	-0.168%	-0.435%	-2.865%	0.00	4.18	4.18
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.11	119.27	-0.138%	-0.231%	-0.517%	-2.520%	0.21	5.07	5.06
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.63	134.86	-0.172%	-0.270%	-0.476%	-3.579%	0.40	5.65	5.63
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.25	103.54	-0.280%	-0.346%	-0.686%	-0.302%	0.61	7.39	7.35
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.22	100.46	-0.241%	-0.448%	-0.735%		0.91	9.27	9.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	115.25	-0.313%	-0.456%	-0.899%	-1.868%	1.11	10.34	10.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.26	99.62	-0.362%	-0.413%	-1.220%		1.40	13.36	13.18

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.97	103.40	-0.412%	-0.727%	-1.634%	-1.732%	1.55	16.09	15.85
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.54	107.12	-0.533%	-0.957%	-2.334%	-0.787%	1.74	20.73	20.37