

# Euronext Dublin - Daily Bond Index Report

Tuesday 25 September, 2018



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## Bond Indices Performance

Index	Close Value 25-Sep-2018	Previous Close Value 24-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.93	113.04	-0.098%	-0.99%	-1.83%	-2.50%	12.93%	6.23	6.17	1.02
All Bond Index (Return)	203.06	203.24	-0.089%	-0.79%	-1.14%	-0.53%	103.06%	6.23	6.17	1.02
Under 3 Bond Index (Clean)	82.25	82.26	-0.021%	-0.35%	-1.24%	-3.65%	-17.76%	1.06	1.07	-0.45
Under 3 Bond Index (Return)	142.49	142.50	-0.008%	-0.04%	-0.15%	-0.43%	42.49%	1.06	1.07	-0.45
Under 5 Bond Index (Clean)	95.81	95.84	-0.030%	-0.42%	-1.19%	-2.91%	-4.19%	1.94	1.95	-0.15
Under 5 Bond Index (Return)	168.22	168.25	-0.020%	-0.18%	-0.34%	-0.32%	68.22%	1.94	1.95	-0.15
Under 10 Bond Index (Clean)	107.77	107.85	-0.072%	-0.73%	-1.46%	-2.60%	7.77%	3.87	3.85	0.42
Under 10 Bond Index (Return)	189.96	190.08	-0.063%	-0.51%	-0.71%	-0.54%	89.96%	3.87	3.85	0.42
5 Plus Bond Index (Clean)	128.70	128.90	-0.156%	-1.47%	-2.36%	-2.10%	28.70%	9.91	9.79	1.21
5 Plus Bond Index (Return)	231.21	231.55	-0.148%	-1.31%	-1.82%	-0.69%	131.21%	9.91	9.79	1.21
10 Plus Bond Index (Clean)	138.68	138.95	-0.193%	-1.95%	-3.12%	-2.03%	38.68%	14.99	14.75	1.58
10 Plus Bond Index (Return)	259.24	259.73	-0.186%	-1.81%	-2.67%	-0.43%	159.24%	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	100.29	4.22	342	104.50	0.00	8,835	8,861	9233
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.63	1.19	99	104.83	0.00	7,090	7,348	7432
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.83	5.53	342	112.36	0.00	6,022	6,434	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.70	1.97	160	109.68	0.00	10,661	11,483	11693
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.15	4.69	342	115.84	0.00	6,806	7,565	7884
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.04	0.43	194	103.47	0.00	6,828	7,036	7065
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.83	0.00	349	99.83	0.00	5,000	4,992	4992
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.04	2.02	189	119.06	0.00	6,483	7,588	7719
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.81	1.78	191	118.58	0.00	8,031	9,381	9523
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.97	2.90	196	133.87	0.00	11,490	15,049	15382
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.09	0.36	133	102.45	0.00	11,319	11,555	11596
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.92	0.33	133	99.25	0.00	7,862	7,777	7803
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.84	0.88	133	113.72	0.00	9,402	10,609	10691
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.66	0.57	161	98.24	0.00	4,000	3,907	3929
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.97	0.62	133	101.59	0.00	5,292	5,343	5376
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.98	1.20	219	105.18	0.00	8,546	8,886	8988



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## Bond Index Constituent

Clean Price Performance			Index Price 25-Sep-2018	Previous Index Price 24-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	100.29	100.30	-0.015%	-0.317%	-1.135%	-3.607%	-0.48	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.63	103.64	-0.004%	-0.214%	-0.949%	-3.379%	-0.59	0.72	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.83	106.84	-0.001%	-0.354%	-1.289%	-4.254%	-0.53	1.01	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	107.70	107.74	-0.032%	-0.398%	-1.334%	-3.504%	-0.42	1.52	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.15	111.20	-0.040%	-0.442%	-1.435%	-3.680%	-0.39	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.04	103.08	-0.038%	-0.439%	-0.815%	-0.842%	-0.08	3.42	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.88	-0.048%	-0.526%	-0.780%	-0.047%	0.04	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.04	117.12	-0.067%	-0.750%	-1.579%	-2.438%	0.09	4.15	4.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.81	116.92	-0.097%	-0.876%	-1.652%	-2.273%	0.30	5.04	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.97	131.13	-0.123%	-1.129%	-2.024%	-3.216%	0.51	5.62	5.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.09	102.24	-0.148%	-1.180%	-1.682%	-0.821%	0.72	7.36	7.31
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.92	99.09	-0.168%	-1.480%	-1.917%		1.02	9.24	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	113.06	-0.196%	-1.624%	-2.415%	-2.366%	1.21	10.30	10.18
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.66	97.84	-0.185%	-1.540%	-2.560%		1.48	13.32	13.13
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.97	101.23	-0.258%	-2.184%	-3.353%	-2.658%	1.64	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.98	104.14	-0.154%	-2.380%	-4.056%	-1.602%	1.81	20.65	20.29

Return Price Performance			Index Price 25-Sep-2018	Previous Index Price 24-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	104.51	-0.003%	-0.011%	-0.064%	-0.405%	-0.48	0.06	0.06
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.83	104.82	0.008%	0.075%	0.065%	-4.351%	-0.59	0.72	0.73
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.35	0.013%	0.021%	0.024%	-0.339%	-0.53	1.01	1.01
IE0034074488	3407448	4.5 Treas Bnd 2020	109.68	109.70	-0.021%	-0.111%	-0.338%	-4.429%	-0.42	1.52	1.52
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.84	115.87	-0.027%	-0.130%	-0.354%	-0.471%	-0.39	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.47	103.51	-0.036%	-0.384%	-0.628%	-1.036%	-0.08	3.42	3.42
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.83	99.88	-0.048%	-0.526%	-0.780%	-0.047%	0.04	4.06	4.06
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	119.13	-0.057%	-0.516%	-0.782%	-3.203%	0.09	4.15	4.15
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.58	118.69	-0.088%	-0.669%	-0.954%	-2.948%	0.30	5.04	5.03
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.87	134.02	-0.108%	-0.833%	-1.037%	-4.123%	0.51	5.62	5.59
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.45	102.60	-0.145%	-1.111%	-1.449%	-1.068%	0.72	7.36	7.31
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.25	99.41	-0.164%	-1.414%	-1.699%		1.02	9.24	9.14
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.72	113.93	-0.188%	-1.471%	-1.910%	-2.869%	1.21	10.30	10.18
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.24	98.41	-0.181%	-1.444%	-2.242%		1.48	13.32	13.13

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.59	101.84	-0.252%	-2.061%	-2.956%	-3.053%	1.64	16.04	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.18	105.33	-0.147%	-2.229%	-3.588%	-2.061%	1.81	20.65	20.29