

# Euronext Dublin - Daily Bond Index Report

Monday 1 October, 2018



28 Anglesea Street  
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## Bond Indices Performance

Index	Close Value 01-Oct-2018	Previous Close Value 28-Sep-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.95	113.11	-0.143%	-0.14%	-0.14%	-2.48%	12.95%	6.67	6.61	1.01
All Bond Index (Return)	203.19	203.43	-0.119%	-0.12%	-0.12%	-0.46%	103.19%	6.67	6.61	1.01
Under 3 Bond Index (Clean)	82.19	82.20	-0.013%	-0.01%	-0.01%	-3.71%	-17.81%	1.32	1.32	-0.46
Under 3 Bond Index (Return)	142.50	142.47	0.022%	0.02%	0.02%	-0.42%	42.50%	1.32	1.32	-0.46
Under 5 Bond Index (Clean)	95.78	95.81	-0.023%	-0.02%	-0.02%	-2.94%	-4.22%	2.25	2.26	-0.16
Under 5 Bond Index (Return)	168.26	168.26	0.004%	0.00%	0.00%	-0.29%	68.26%	2.25	2.26	-0.16
Under 10 Bond Index (Clean)	107.77	107.84	-0.065%	-0.06%	-0.06%	-2.60%	7.77%	4.21	4.19	0.41
Under 10 Bond Index (Return)	190.05	190.13	-0.040%	-0.04%	-0.04%	-0.50%	90.05%	4.21	4.19	0.41
5 Plus Bond Index (Clean)	128.79	129.08	-0.230%	-0.23%	-0.23%	-2.04%	28.79%	9.90	9.78	1.21
5 Plus Bond Index (Return)	231.44	231.93	-0.210%	-0.21%	-0.21%	-0.59%	131.44%	9.90	9.78	1.21
10 Plus Bond Index (Clean)	138.85	139.41	-0.405%	-0.41%	-0.41%	-1.92%	38.85%	14.97	14.74	1.58
10 Plus Bond Index (Return)	259.62	260.63	-0.387%	-0.39%	-0.39%	-0.28%	159.62%	14.97	14.74	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	100.21	4.29	348	104.50	0.00	8,835	8,853	9232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.53	1.27	105	104.80	0.00	7,090	7,340	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.73	5.63	348	112.35	0.00	6,022	6,427	6766
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.65	2.05	166	109.69	0.00	10,661	11,476	11694
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.13	4.77	348	115.90	0.00	6,806	7,563	7887
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.44	200	103.53	0.00	6,828	7,039	7069
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.89	0.00	355	99.89	0.00	5,000	4,994	4994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.04	2.08	195	119.12	0.00	6,483	7,588	7723
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.80	1.84	197	118.64	0.00	8,031	9,380	9528
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.92	2.99	202	133.91	0.00	11,490	15,044	15387
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.17	0.38	139	102.55	0.00	11,319	11,564	11607
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.05	0.34	139	99.39	0.00	7,862	7,787	7814
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.94	0.91	139	113.85	0.00	9,402	10,618	10704
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.72	0.60	167	98.32	0.00	4,000	3,909	3933
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.04	0.65	139	101.68	0.00	5,292	5,347	5381
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.19	1.23	225	105.43	0.00	8,546	8,904	9010



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## Bond Index Constituent

Clean Price Performance			Index Price 01-Oct-2018	Previous Index Price 28-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	100.21	100.22	-0.015%	-0.015%	-0.015%	-3.686%	-0.49	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.53	103.55	-0.022%	-0.022%	-0.022%	-3.476%	-0.57	0.71	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.73	106.75	-0.021%	-0.021%	-0.021%	-4.352%	-0.52	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.65	107.66	-0.013%	-0.013%	-0.013%	-3.556%	-0.44	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.13	111.13	-0.001%	-0.001%	-0.001%	-3.701%	-0.42	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.11	-0.023%	-0.023%	-0.023%	-0.798%	-0.09	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.89	99.94	-0.048%	-0.048%	-0.048%	0.008%	0.03	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.04	117.09	-0.048%	-0.048%	-0.048%	-2.441%	0.07	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.80	116.88	-0.069%	-0.069%	-0.069%	-2.277%	0.29	5.03	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.92	131.05	-0.098%	-0.098%	-0.098%	-3.252%	0.51	5.60	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.17	102.30	-0.130%	-0.130%	-0.130%	-0.742%	0.71	7.35	7.29
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.05	99.23	-0.179%	-0.179%	-0.179%		1.00	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.94	113.23	-0.255%	-0.255%	-0.255%	-2.284%	1.20	10.29	10.16
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.72	98.06	-0.343%	-0.343%	-0.343%		1.47	13.31	13.11
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.04	101.48	-0.437%	-0.437%	-0.437%	-2.593%	1.64	16.03	15.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.19	104.81	-0.592%	-0.592%	-0.592%	-1.397%	1.80	20.64	20.28

Return Price Performance			Index Price 01-Oct-2018	Previous Index Price 28-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	104.47	0.021%	0.021%	0.021%	-0.413%	-0.49	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.78	0.012%	0.012%	0.012%	-4.380%	-0.57	0.71	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.35	112.32	0.023%	0.023%	0.023%	-0.349%	-0.52	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.67	0.020%	0.020%	0.020%	-4.415%	-0.44	1.50	1.51
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.90	115.86	0.035%	0.035%	0.035%	-0.421%	-0.42	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.53	103.55	-0.017%	-0.017%	-0.017%	-0.979%	-0.09	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.89	99.94	-0.048%	-0.048%	-0.048%	0.008%	0.03	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.12	119.15	-0.020%	-0.020%	-0.020%	-3.153%	0.07	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.64	118.69	-0.045%	-0.045%	-0.045%	-2.906%	0.29	5.03	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.91	134.00	-0.063%	-0.063%	-0.063%	-4.095%	0.51	5.60	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.55	102.68	-0.122%	-0.122%	-0.122%	-0.973%	0.71	7.35	7.29
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.39	99.56	-0.171%	-0.171%	-0.171%		1.00	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.85	114.12	-0.237%	-0.237%	-0.237%	-2.755%	1.20	10.29	10.16
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.32	98.64	-0.329%	-0.329%	-0.329%		1.47	13.31	13.11

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.68	102.11	-0.420%	-0.420%	-0.420%	-2.962%	1.64	16.03	15.77
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.43	106.03	-0.570%	-0.570%	-0.570%	-1.828%	1.80	20.64	20.28