

Euronext Dublin - Daily Bond Index Report

Tuesday 2 October, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 02-Oct-2018	Previous Close Value 01-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.18	112.95	0.209%	0.07%	0.07%	-2.27%	13.18%	6.68	6.61	0.98
All Bond Index (Return)	203.62	203.19	0.213%	0.09%	0.09%	-0.25%	103.62%	6.68	6.61	0.98
Under 3 Bond Index (Clean)	82.21	82.19	0.016%	0.00%	0.00%	-3.70%	-17.80%	1.32	1.32	-0.48
Under 3 Bond Index (Return)	142.54	142.50	0.027%	0.05%	0.05%	-0.39%	42.54%	1.32	1.32	-0.48
Under 5 Bond Index (Clean)	95.83	95.78	0.047%	0.02%	0.02%	-2.89%	-4.17%	2.25	2.26	-0.19
Under 5 Bond Index (Return)	168.36	168.26	0.055%	0.06%	0.06%	-0.23%	68.36%	2.25	2.26	-0.19
Under 10 Bond Index (Clean)	107.92	107.77	0.143%	0.08%	0.08%	-2.46%	7.92%	4.21	4.19	0.38
Under 10 Bond Index (Return)	190.33	190.05	0.148%	0.11%	0.11%	-0.35%	90.33%	4.21	4.19	0.38
5 Plus Bond Index (Clean)	129.21	128.79	0.326%	0.10%	0.10%	-1.72%	29.21%	9.90	9.79	1.17
5 Plus Bond Index (Return)	232.20	231.44	0.328%	0.12%	0.12%	-0.27%	132.20%	9.90	9.79	1.17
10 Plus Bond Index (Clean)	139.44	138.85	0.431%	0.02%	0.02%	-1.50%	39.44%	14.98	14.75	1.55
10 Plus Bond Index (Return)	260.74	259.62	0.433%	0.04%	0.04%	0.15%	160.74%	14.98	14.75	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	100.19	4.30	349	104.49	0.00	8,835	8,852	9232
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.52	1.28	106	104.80	0.00	7,090	7,339	7430
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.72	5.64	349	112.36	0.00	6,022	6,427	6767
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.68	2.06	167	109.74	0.00	10,661	11,480	11699
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.17	4.78	349	115.95	0.00	6,806	7,566	7891
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.17	0.44	201	103.61	0.00	6,828	7,044	7074
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.99	0.00	356	99.99	0.00	5,000	5,000	5000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.18	2.09	196	119.27	0.00	6,483	7,597	7733
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.99	1.84	198	118.84	0.00	8,031	9,395	9544
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.16	3.00	203	134.16	0.00	11,490	15,071	15416
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.48	0.38	140	102.86	0.00	11,319	11,599	11643
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.49	0.35	140	99.84	0.00	7,862	7,822	7849
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.36	0.92	140	114.28	0.00	9,402	10,657	10744
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.14	0.60	168	98.74	0.00	4,000	3,926	3950
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.64	0.65	140	102.29	0.00	5,292	5,379	5413
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.61	1.24	226	105.85	0.00	8,546	8,940	9046

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Bond Index Constituent

Clean Price Performance			Index Price 02-Oct-2018	Previous Index Price 01-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	100.19	100.21	-0.019%	-0.034%	-0.034%	-3.704%	-0.35	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.52	103.53	-0.012%	-0.034%	-0.034%	-3.487%	-0.57	0.70	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.72	106.73	-0.008%	-0.029%	-0.029%	-4.360%	-0.53	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.68	107.65	0.032%	0.019%	0.019%	-3.526%	-0.47	1.50	1.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.17	111.13	0.038%	0.037%	0.037%	-3.665%	-0.44	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.17	103.09	0.076%	0.052%	0.052%	-0.723%	-0.12	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.99	99.89	0.105%	0.057%	0.057%	0.113%	0.00	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.18	117.04	0.120%	0.073%	0.073%	-2.323%	0.04	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.99	116.80	0.164%	0.094%	0.094%	-2.118%	0.26	5.03	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.16	130.92	0.180%	0.082%	0.082%	-3.078%	0.47	5.60	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.48	102.17	0.304%	0.174%	0.174%	-0.440%	0.67	7.34	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.49	99.05	0.446%	0.266%	0.266%		0.96	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.36	112.94	0.373%	0.117%	0.117%	-1.920%	1.16	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.14	97.72	0.428%	0.084%	0.084%		1.44	13.31	13.12
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.64	101.04	0.596%	0.157%	0.157%	-2.013%	1.60	16.03	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.61	104.19	0.403%	-0.192%	-0.192%	-0.999%	1.78	20.65	20.29

Return Price Performance			Index Price 02-Oct-2018	Previous Index Price 01-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	104.49	104.50	-0.007%	0.014%	0.014%	-0.419%	-0.35	0.04	0.04
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.80	104.80	0.000%	0.012%	0.012%	-4.380%	-0.57	0.70	0.71
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.36	112.35	0.006%	0.029%	0.029%	-0.343%	-0.53	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.74	109.69	0.042%	0.062%	0.062%	-4.375%	-0.47	1.50	1.50
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.95	115.90	0.048%	0.083%	0.083%	-0.373%	-0.44	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.61	103.53	0.078%	0.061%	0.061%	-0.902%	-0.12	3.40	3.40
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.99	99.89	0.105%	0.057%	0.057%	0.113%	0.00	4.04	4.04
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.27	119.12	0.127%	0.107%	0.107%	-3.030%	0.04	4.13	4.13
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.84	118.64	0.169%	0.124%	0.124%	-2.743%	0.26	5.03	5.01
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.16	133.91	0.187%	0.124%	0.124%	-3.915%	0.47	5.60	5.58
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.86	102.55	0.305%	0.183%	0.183%	-0.671%	0.67	7.34	7.30
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	99.84	99.39	0.447%	0.275%	0.275%		0.96	9.22	9.13
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.28	113.85	0.377%	0.139%	0.139%	-2.389%	1.16	10.29	10.17
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.74	98.32	0.428%	0.097%	0.097%		1.44	13.31	13.12

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.29	101.68	0.597%	0.174%	0.174%	-2.383%	1.60	16.03	15.78
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.85	105.43	0.403%	-0.169%	-0.169%	-1.432%	1.78	20.65	20.29