

Euronext Dublin - Daily Bond Index Report

Thursday 4 October, 2018



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Bond Indices Performance

Index	Close Value 04-Oct-2018	Previous Close Value 03-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.70	113.11	-0.361%	-0.36%	-0.36%	-2.69%	12.70%	6.65	6.58	1.04
All Bond Index (Return)	202.79	203.50	-0.348%	-0.31%	-0.31%	-0.66%	102.79%	6.65	6.58	1.04
Under 3 Bond Index (Clean)	82.11	82.18	-0.088%	-0.12%	-0.12%	-3.81%	-17.89%	1.31	1.31	-0.43
Under 3 Bond Index (Return)	142.41	142.52	-0.072%	-0.04%	-0.04%	-0.48%	42.41%	1.31	1.31	-0.43
Under 5 Bond Index (Clean)	95.68	95.80	-0.127%	-0.13%	-0.13%	-3.05%	-4.32%	2.24	2.24	-0.14
Under 5 Bond Index (Return)	168.13	168.32	-0.115%	-0.08%	-0.08%	-0.37%	68.13%	2.24	2.24	-0.14
Under 10 Bond Index (Clean)	107.59	107.87	-0.260%	-0.23%	-0.23%	-2.76%	7.59%	4.19	4.18	0.45
Under 10 Bond Index (Return)	189.78	190.25	-0.247%	-0.18%	-0.18%	-0.64%	89.78%	4.19	4.18	0.45
5 Plus Bond Index (Clean)	128.40	129.09	-0.529%	-0.53%	-0.53%	-2.33%	28.40%	9.88	9.76	1.23
5 Plus Bond Index (Return)	230.80	232.00	-0.518%	-0.49%	-0.49%	-0.87%	130.80%	9.88	9.76	1.23
10 Plus Bond Index (Clean)	138.31	139.28	-0.697%	-0.79%	-0.79%	-2.30%	38.31%	14.95	14.72	1.60
10 Plus Bond Index (Return)	258.67	260.46	-0.686%	-0.75%	-0.75%	-0.65%	158.67%	14.95	14.72	1.60

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	100.13	4.33	351	104.46	0.00	8,835	8,847	9229
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.41	1.30	108	104.72	0.00	7,090	7,332	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.59	5.67	351	112.27	0.00	6,022	6,420	6761
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.54	2.08	169	109.63	0.00	10,661	11,465	11688
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.03	4.81	351	115.84	0.00	6,806	7,556	7883
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.97	0.45	203	103.42	0.00	6,828	7,031	7061
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.81	0.00	358	99.81	0.00	5,000	4,990	4990
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.86	2.12	198	118.98	0.00	6,483	7,577	7714
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.59	1.86	200	118.46	0.00	8,031	9,364	9513
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.58	3.03	205	133.61	0.00	11,490	15,004	15352
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.91	0.39	142	102.30	0.00	11,319	11,535	11579
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.79	0.35	142	99.14	0.00	7,862	7,766	7794
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.57	0.93	142	113.50	0.00	9,402	10,583	10671
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.35	0.61	170	97.95	0.00	4,000	3,894	3918
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.59	0.66	142	101.25	0.00	5,292	5,323	5358
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.76	1.25	228	105.01	0.00	8,546	8,867	8974

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Bond Index Constituent

Clean Price Performance			Index Price 04-Oct-2018	Previous Index Price 03-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	100.13	100.18	-0.041%	-0.087%	-0.087%	-3.755%	-0.37	0.03	0.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.41	103.51	-0.089%	-0.134%	-0.134%	-3.584%	-0.50	0.69	0.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.59	106.69	-0.085%	-0.143%	-0.143%	-4.469%	-0.49	0.98	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	107.54	107.64	-0.088%	-0.108%	-0.108%	-3.647%	-0.42	1.49	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.03	111.12	-0.085%	-0.092%	-0.092%	-3.789%	-0.41	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	103.15	-0.170%	-0.135%	-0.135%	-0.908%	-0.07	3.39	3.39
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.96	-0.157%	-0.130%	-0.130%	-0.074%	0.05	4.03	4.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.86	117.14	-0.240%	-0.197%	-0.197%	-2.587%	0.10	4.12	4.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.59	116.93	-0.286%	-0.246%	-0.246%	-2.451%	0.32	5.01	5.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.58	131.09	-0.388%	-0.362%	-0.362%	-3.507%	0.55	5.59	5.56
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.91	102.40	-0.474%	-0.379%	-0.379%	-0.990%	0.74	7.33	7.28
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.79	99.34	-0.556%	-0.446%	-0.446%	-1.030%	1.03	9.21	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.57	113.26	-0.605%	-0.578%	-0.578%	-2.601%	1.23	10.27	10.15
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.35	98.01	-0.677%	-0.728%	-0.728%	-2.601%	1.50	13.29	13.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.59	101.39	-0.789%	-0.879%	-0.879%	-3.026%	1.66	16.01	15.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.76	104.55	-0.761%	-1.008%	-1.008%	-1.809%	1.82	20.62	20.25

Return Price Performance			Index Price 04-Oct-2018	Previous Index Price 03-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	104.46	104.49	-0.028%	-0.012%	-0.012%	-0.446%	-0.37	0.03	0.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	104.80	-0.076%	-0.064%	-0.064%	-4.453%	-0.50	0.69	0.70
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.27	112.34	-0.066%	-0.050%	-0.050%	-0.422%	-0.49	0.98	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.63	109.71	-0.075%	-0.038%	-0.038%	-4.471%	-0.42	1.49	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.84	115.92	-0.071%	-0.017%	-0.017%	-0.473%	-0.41	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.59	-0.167%	-0.122%	-0.122%	-1.083%	-0.07	3.39	3.39
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.81	99.96	-0.157%	-0.130%	-0.130%	-0.074%	0.05	4.03	4.03
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.98	119.25	-0.226%	-0.141%	-0.141%	-3.270%	0.10	4.12	4.12
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.46	118.78	-0.274%	-0.195%	-0.195%	-3.053%	0.32	5.01	5.00
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.61	134.10	-0.368%	-0.288%	-0.288%	-4.311%	0.55	5.59	5.56
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	102.79	-0.469%	-0.362%	-0.362%	-1.212%	0.74	7.33	7.28
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.14	99.69	-0.552%	-0.430%	-0.430%	-1.030%	1.03	9.21	9.11
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.50	114.18	-0.594%	-0.539%	-0.539%	-3.050%	1.23	10.27	10.15
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.95	98.61	-0.670%	-0.703%	-0.703%	-2.601%	1.50	13.29	13.09

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.25	102.04	-0.780%	-0.846%	-0.846%	-3.377%	1.66	16.01	15.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.01	105.80	-0.748%	-0.966%	-0.966%	-2.219%	1.82	20.62	20.25