

Euronext Dublin - Daily Bond Index Report

Friday 5 October, 2018



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Bond Indices Performance

Index	Close Value 05-Oct-2018	Previous Close Value 04-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.51	112.70	-0.168%	-0.53%	-0.53%	-2.85%	12.51%	6.64	6.57	1.06
All Bond Index (Return)	202.48	202.79	-0.157%	-0.47%	-0.47%	-0.81%	102.48%	6.64	6.57	1.06
Under 3 Bond Index (Clean)	82.09	82.11	-0.022%	-0.14%	-0.14%	-3.83%	-17.91%	1.30	1.31	-0.43
Under 3 Bond Index (Return)	142.40	142.41	-0.009%	-0.05%	-0.05%	-0.49%	42.40%	1.30	1.31	-0.43
Under 5 Bond Index (Clean)	95.64	95.68	-0.044%	-0.18%	-0.18%	-3.09%	-4.36%	2.24	2.24	-0.12
Under 5 Bond Index (Return)	168.07	168.13	-0.034%	-0.11%	-0.11%	-0.40%	68.07%	2.24	2.24	-0.12
Under 10 Bond Index (Clean)	107.46	107.59	-0.118%	-0.35%	-0.35%	-2.88%	7.46%	4.19	4.17	0.47
Under 10 Bond Index (Return)	189.58	189.78	-0.108%	-0.29%	-0.29%	-0.75%	89.58%	4.19	4.17	0.47
5 Plus Bond Index (Clean)	128.07	128.40	-0.256%	-0.78%	-0.78%	-2.58%	28.07%	9.87	9.74	1.26
5 Plus Bond Index (Return)	230.23	230.80	-0.247%	-0.73%	-0.73%	-1.11%	130.23%	9.87	9.74	1.26
10 Plus Bond Index (Clean)	137.85	138.31	-0.331%	-1.12%	-1.12%	-2.62%	37.85%	14.94	14.70	1.62
10 Plus Bond Index (Return)	257.84	258.67	-0.323%	-1.07%	-1.07%	-0.97%	157.84%	14.94	14.70	1.62

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	100.12	4.34	352	104.46	0.00	8,835	8,846	9229
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.39	1.31	109	104.71	0.00	7,090	7,331	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.59	5.69	352	112.28	0.00	6,022	6,420	6762
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.52	2.10	170	109.61	0.00	10,661	11,462	11686
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.99	4.82	352	115.81	0.00	6,806	7,553	7882
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.92	0.45	204	103.37	0.00	6,828	7,027	7058
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.72	0.00	359	99.72	0.00	5,000	4,986	4986
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.74	2.13	199	118.87	0.00	6,483	7,569	7707
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.46	1.87	201	118.33	0.00	8,031	9,353	9503
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.34	3.05	206	133.39	0.00	11,490	14,977	15327
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.66	0.39	143	102.06	0.00	11,319	11,507	11551
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.47	0.35	143	98.82	0.00	7,862	7,742	7769
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.20	0.94	143	113.14	0.00	9,402	10,549	10637
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.08	0.61	171	97.69	0.00	4,000	3,883	3908
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.37	0.67	143	101.04	0.00	5,292	5,312	5347
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.31	1.26	229	104.57	0.00	8,546	8,829	8936

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Bond Index Constituent

Clean Price Performance			Index Price 05-Oct-2018	Previous Index Price 04-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	100.12	100.13	-0.015%	-0.102%	-0.102%	-3.770%	-0.31	0.03	0.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.39	103.41	-0.019%	-0.154%	-0.154%	-3.603%	-0.49	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.59	106.59	0.000%	-0.143%	-0.143%	-4.469%	-0.50	0.97	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	107.52	107.54	-0.027%	-0.135%	-0.135%	-3.673%	-0.41	1.48	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.99	111.03	-0.036%	-0.128%	-0.128%	-3.823%	-0.39	1.90	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.92	102.97	-0.054%	-0.189%	-0.189%	-0.962%	-0.05	3.38	3.39
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.72	99.81	-0.082%	-0.212%	-0.212%	-0.156%	0.07	4.03	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.74	116.86	-0.104%	-0.301%	-0.301%	-2.687%	0.12	4.12	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.46	116.59	-0.114%	-0.360%	-0.360%	-2.562%	0.34	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.34	130.58	-0.179%	-0.540%	-0.540%	-3.680%	0.58	5.59	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.66	101.91	-0.245%	-0.624%	-0.624%	-1.233%	0.77	7.33	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.47	98.79	-0.319%	-0.764%	-0.764%		1.07	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.20	112.57	-0.328%	-0.904%	-0.904%	-2.920%	1.26	10.26	10.14
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.08	97.35	-0.273%	-0.999%	-0.999%		1.52	13.29	13.09
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.37	100.59	-0.215%	-1.092%	-1.092%	-3.235%	1.68	16.00	15.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.31	103.76	-0.431%	-1.435%	-1.435%	-2.232%	1.84	20.60	20.23

Return Price Performance			Index Price 05-Oct-2018	Previous Index Price 04-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	104.46	-0.002%	-0.014%	-0.014%	-0.448%	-0.31	0.03	0.03
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.71	104.72	-0.008%	-0.072%	-0.072%	-4.460%	-0.49	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.28	112.27	0.014%	-0.036%	-0.036%	-0.408%	-0.50	0.97	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.61	109.63	-0.016%	-0.054%	-0.054%	-4.486%	-0.41	1.48	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.81	115.84	-0.022%	-0.040%	-0.040%	-0.495%	-0.39	1.90	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.37	103.42	-0.052%	-0.174%	-0.174%	-1.134%	-0.05	3.38	3.39
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.72	99.81	-0.082%	-0.212%	-0.212%	-0.156%	0.07	4.03	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.87	118.98	-0.092%	-0.233%	-0.233%	-3.359%	0.12	4.12	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.33	118.46	-0.105%	-0.300%	-0.300%	-3.154%	0.34	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.39	133.61	-0.163%	-0.451%	-0.451%	-4.467%	0.58	5.59	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.06	102.30	-0.241%	-0.603%	-0.603%	-1.450%	0.77	7.33	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.82	99.14	-0.315%	-0.743%	-0.743%		1.07	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.14	113.50	-0.320%	-0.857%	-0.857%	-3.360%	1.26	10.26	10.14
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.69	97.95	-0.267%	-0.968%	-0.968%		1.52	13.29	13.09

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.04	101.25	-0.208%	-1.053%	-1.053%	-3.579%	1.68	16.00	15.74
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.57	105.01	-0.420%	-1.382%	-1.382%	-2.630%	1.84	20.60	20.23