

Euronext Dublin - Daily Bond Index Report

Monday 8 October, 2018



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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 08-Oct-2018	Previous Close Value 05-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.57	112.51	0.049%	-0.48%	-0.48%	-2.80%	12.57%	6.64	6.57	1.05
All Bond Index (Return)	202.62	202.48	0.070%	-0.40%	-0.40%	-0.74%	102.62%	6.64	6.57	1.05
Under 3 Bond Index (Clean)	82.09	82.09	0.001%	-0.14%	-0.14%	-3.83%	-17.91%	1.30	1.31	-0.44
Under 3 Bond Index (Return)	142.45	142.40	0.037%	-0.01%	-0.01%	-0.45%	42.45%	1.30	1.31	-0.44
Under 5 Bond Index (Clean)	95.65	95.64	0.018%	-0.16%	-0.16%	-3.07%	-4.35%	2.23	2.24	-0.14
Under 5 Bond Index (Return)	168.15	168.07	0.045%	-0.06%	-0.06%	-0.36%	68.15%	2.23	2.24	-0.14
Under 10 Bond Index (Clean)	107.51	107.46	0.050%	-0.30%	-0.30%	-2.83%	7.51%	4.19	4.17	0.46
Under 10 Bond Index (Return)	189.71	189.58	0.073%	-0.22%	-0.22%	-0.67%	89.71%	4.19	4.17	0.46
5 Plus Bond Index (Clean)	128.17	128.07	0.071%	-0.71%	-0.71%	-2.51%	28.17%	9.86	9.74	1.25
5 Plus Bond Index (Return)	230.43	230.23	0.088%	-0.65%	-0.65%	-1.03%	130.43%	9.86	9.74	1.25
10 Plus Bond Index (Clean)	137.92	137.85	0.044%	-1.07%	-1.07%	-2.58%	37.92%	14.94	14.70	1.62
10 Plus Bond Index (Return)	257.99	257.84	0.059%	-1.01%	-1.01%	-0.91%	157.99%	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	100.11	4.38	355	104.48	0.00	8,835	8,844	9231
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.38	1.35	112	104.73	0.00	7,090	7,330	7426
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.57	5.74	355	112.31	0.00	6,022	6,418	6764
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.52	2.13	173	109.65	0.00	10,661	11,463	11690
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.02	4.86	355	115.88	0.00	6,806	7,555	7886
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.97	0.45	207	103.42	0.00	6,828	7,030	7061
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.78	0.00	362	99.78	0.00	5,000	4,989	4989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.79	2.16	202	118.95	0.00	6,483	7,572	7712
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.52	1.90	204	118.42	0.00	8,031	9,358	9510
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.44	3.09	209	133.54	0.00	11,490	14,988	15344
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.78	0.40	146	102.18	0.00	11,319	11,520	11565
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.59	0.36	146	98.95	0.00	7,862	7,751	7779
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.30	0.96	146	113.26	0.00	9,402	10,558	10649
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.14	0.62	174	97.76	0.00	4,000	3,886	3910
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.38	0.68	146	101.06	0.00	5,292	5,312	5348
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.31	1.27	232	104.58	0.00	8,546	8,829	8938

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Bond Index Constituent

Clean Price Performance			Index Price 08-Oct-2018	Previous Index Price 05-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	100.11	100.12	-0.013%	-0.115%	-0.115%	-3.782%	-0.32	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.38	103.39	-0.009%	-0.162%	-0.162%	-3.611%	-0.50	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.57	106.59	-0.022%	-0.165%	-0.165%	-4.490%	-0.50	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	107.52	107.52	0.005%	-0.130%	-0.130%	-3.669%	-0.42	1.48	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.02	110.99	0.025%	-0.103%	-0.103%	-3.799%	-0.41	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.97	102.92	0.047%	-0.143%	-0.143%	-0.916%	-0.06	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.72	0.052%	-0.160%	-0.160%	-0.104%	0.06	4.02	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.79	116.74	0.041%	-0.260%	-0.260%	-2.647%	0.11	4.11	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.52	116.46	0.052%	-0.309%	-0.309%	-2.512%	0.33	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.44	130.34	0.077%	-0.464%	-0.464%	-3.606%	0.56	5.58	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.78	101.66	0.111%	-0.513%	-0.513%	-1.123%	0.76	7.33	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.59	98.47	0.121%	-0.644%	-0.644%		1.06	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.30	112.20	0.092%	-0.813%	-0.813%	-2.831%	1.25	10.26	10.14
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.14	97.08	0.061%	-0.939%	-0.939%		1.52	13.28	13.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.38	100.37	0.006%	-1.086%	-1.086%	-3.229%	1.68	16.00	15.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.31	103.31	0.003%	-1.432%	-1.432%	-2.230%	1.84	20.60	20.22

Return Price Performance			Index Price 08-Oct-2018	Previous Index Price 05-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	104.48	104.46	0.023%	0.009%	0.009%	-0.425%	-0.32	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.73	104.71	0.026%	-0.046%	-0.046%	-4.435%	-0.50	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.31	112.28	0.022%	-0.013%	-0.013%	-0.386%	-0.50	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	109.61	0.038%	-0.016%	-0.016%	-4.449%	-0.42	1.48	1.49
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.88	115.81	0.060%	0.020%	0.020%	-0.436%	-0.41	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.42	103.37	0.053%	-0.121%	-0.121%	-1.082%	-0.06	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.72	0.052%	-0.160%	-0.160%	-0.104%	0.06	4.02	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.95	118.87	0.067%	-0.166%	-0.166%	-3.294%	0.11	4.11	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.42	118.33	0.074%	-0.226%	-0.226%	-3.082%	0.33	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.54	133.39	0.108%	-0.343%	-0.343%	-4.364%	0.56	5.58	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.18	102.06	0.119%	-0.485%	-0.485%	-1.334%	0.76	7.33	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.95	98.82	0.127%	-0.617%	-0.617%		1.06	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.26	113.14	0.109%	-0.749%	-0.749%	-3.255%	1.25	10.26	10.14
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.76	97.69	0.072%	-0.897%	-0.897%		1.52	13.28	13.08

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.06	101.04	0.020%	-1.033%	-1.033%	-3.560%	1.68	16.00	15.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.58	104.57	0.018%	-1.364%	-1.364%	-2.612%	1.84	20.60	20.22