

Euronext Dublin - Daily Bond Index Report

Tuesday 9 October, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 09-Oct-2018	Previous Close Value 08-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.52	112.57	-0.044%	-0.52%	-0.52%	-2.85%	12.52%	6.63	6.56	1.06
All Bond Index (Return)	202.55	202.62	-0.036%	-0.44%	-0.44%	-0.78%	102.55%	6.63	6.56	1.06
Under 3 Bond Index (Clean)	82.07	82.09	-0.021%	-0.16%	-0.16%	-3.85%	-17.93%	1.30	1.30	-0.43
Under 3 Bond Index (Return)	142.44	142.45	-0.008%	-0.02%	-0.02%	-0.46%	42.44%	1.30	1.30	-0.43
Under 5 Bond Index (Clean)	95.64	95.65	-0.017%	-0.18%	-0.18%	-3.09%	-4.36%	2.23	2.23	-0.13
Under 5 Bond Index (Return)	168.14	168.15	-0.007%	-0.07%	-0.07%	-0.37%	68.14%	2.23	2.23	-0.13
Under 10 Bond Index (Clean)	107.48	107.51	-0.029%	-0.33%	-0.33%	-2.86%	7.48%	4.18	4.16	0.46
Under 10 Bond Index (Return)	189.68	189.71	-0.020%	-0.24%	-0.24%	-0.69%	89.68%	4.18	4.16	0.46
5 Plus Bond Index (Clean)	128.08	128.17	-0.063%	-0.77%	-0.77%	-2.57%	28.08%	9.86	9.74	1.26
5 Plus Bond Index (Return)	230.30	230.43	-0.056%	-0.70%	-0.70%	-1.08%	130.30%	9.86	9.74	1.26
10 Plus Bond Index (Clean)	137.79	137.92	-0.094%	-1.17%	-1.17%	-2.67%	37.79%	14.93	14.69	1.63
10 Plus Bond Index (Return)	257.76	257.99	-0.088%	-1.10%	-1.10%	-1.00%	157.76%	14.93	14.69	1.63

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	100.09	4.39	356	104.48	0.00	8,835	8,843	9231
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.32	1.36	113	104.69	0.00	7,090	7,326	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.56	5.76	356	112.31	0.00	6,022	6,417	6764
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.51	2.15	174	109.66	0.00	10,661	11,462	11691
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	111.01	4.88	356	115.88	0.00	6,806	7,555	7887
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.95	0.46	208	103.41	0.00	6,828	7,029	7060
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.78	0.00	363	99.78	0.00	5,000	4,989	4989
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.77	2.17	203	118.94	0.00	6,483	7,571	7712
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.48	1.91	205	118.39	0.00	8,031	9,355	9508
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.40	3.11	210	133.51	0.00	11,490	14,984	15341
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.73	0.40	147	102.13	0.00	11,319	11,514	11560
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.52	0.36	147	98.88	0.00	7,862	7,745	7774
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.23	0.97	147	113.19	0.00	9,402	10,551	10642
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.07	0.62	175	97.69	0.00	4,000	3,883	3908
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.26	0.69	147	100.95	0.00	5,292	5,306	5342
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.18	1.28	233	104.46	0.00	8,546	8,818	8927

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Bond Index Constituent

Clean Price Performance			Index Price 09-Oct-2018	Previous Index Price 08-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	100.09	100.11	-0.014%	-0.129%	-0.129%	-3.796%	-0.28	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.32	103.38	-0.059%	-0.221%	-0.221%	-3.668%	-0.43	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.56	106.57	-0.015%	-0.180%	-0.180%	-4.504%	-0.50	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	107.51	107.52	-0.008%	-0.138%	-0.138%	-3.677%	-0.42	1.48	1.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.01	111.02	-0.007%	-0.110%	-0.110%	-3.806%	-0.42	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.95	102.97	-0.016%	-0.158%	-0.158%	-0.932%	-0.06	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.78	0.004%	-0.156%	-0.156%	-0.100%	0.06	4.02	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.77	116.79	-0.013%	-0.272%	-0.272%	-2.660%	0.11	4.11	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.48	116.52	-0.033%	-0.342%	-0.342%	-2.544%	0.33	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.40	130.44	-0.033%	-0.497%	-0.497%	-3.638%	0.56	5.58	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.73	101.78	-0.047%	-0.560%	-0.560%	-1.170%	0.77	7.32	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.52	98.59	-0.070%	-0.714%	-0.714%		1.06	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.23	112.30	-0.069%	-0.881%	-0.881%	-2.898%	1.26	10.26	10.13
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.07	97.14	-0.070%	-1.009%	-1.009%		1.53	13.28	13.08
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.26	100.38	-0.112%	-1.196%	-1.196%	-3.337%	1.68	15.99	15.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.18	103.31	-0.125%	-1.555%	-1.555%	-2.352%	1.85	20.59	20.21

Return Price Performance			Index Price 09-Oct-2018	Previous Index Price 08-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	104.48	-0.002%	0.007%	0.007%	-0.427%	-0.28	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.69	104.73	-0.047%	-0.093%	-0.093%	-4.480%	-0.43	0.69	0.69
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.31	112.31	0.001%	-0.012%	-0.012%	-0.385%	-0.50	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.66	109.65	0.003%	-0.013%	-0.013%	-4.447%	-0.42	1.48	1.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.88	115.88	0.005%	0.025%	0.025%	-0.430%	-0.42	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.41	103.42	-0.014%	-0.134%	-0.134%	-1.095%	-0.06	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.78	99.78	0.004%	-0.156%	-0.156%	-0.100%	0.06	4.02	4.02
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.94	118.95	-0.003%	-0.170%	-0.170%	-3.298%	0.11	4.11	4.11
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.39	118.42	-0.024%	-0.250%	-0.250%	-3.106%	0.33	5.01	4.99
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.51	133.54	-0.021%	-0.364%	-0.364%	-4.384%	0.56	5.58	5.55
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.13	102.18	-0.044%	-0.529%	-0.529%	-1.377%	0.77	7.32	7.27
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.88	98.95	-0.068%	-0.684%	-0.684%		1.06	9.20	9.10
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.19	113.26	-0.062%	-0.811%	-0.811%	-3.315%	1.26	10.26	10.13
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.69	97.76	-0.066%	-0.963%	-0.963%		1.53	13.28	13.08

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.95	101.06	-0.106%	-1.138%	-1.138%	-3.662%	1.68	15.99	15.73
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.46	104.58	-0.118%	-1.480%	-1.480%	-2.727%	1.85	20.59	20.21