

# Euronext Dublin - Daily Bond Index Report

Wednesday 10 October, 2018



28 Anglesea Street  
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## Bond Indices Performance

Index	Close Value 10-Oct-2018	Previous Close Value 09-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.32	112.52	-0.172%	-0.69%	-0.69%	-3.01%	12.32%	6.62	6.55	1.08
All Bond Index (Return)	202.22	202.55	-0.162%	-0.60%	-0.60%	-0.94%	102.22%	6.62	6.55	1.08
Under 3 Bond Index (Clean)	82.06	82.07	-0.013%	-0.17%	-0.17%	-3.87%	-17.94%	1.29	1.30	-0.43
Under 3 Bond Index (Return)	142.44	142.44	-0.001%	-0.02%	-0.02%	-0.46%	42.44%	1.29	1.30	-0.43
Under 5 Bond Index (Clean)	95.58	95.64	-0.056%	-0.23%	-0.23%	-3.14%	-4.42%	2.23	2.23	-0.11
Under 5 Bond Index (Return)	168.06	168.14	-0.046%	-0.12%	-0.12%	-0.41%	68.06%	2.23	2.23	-0.11
Under 10 Bond Index (Clean)	107.35	107.48	-0.123%	-0.45%	-0.45%	-2.98%	7.35%	4.18	4.16	0.49
Under 10 Bond Index (Return)	189.46	189.68	-0.112%	-0.35%	-0.35%	-0.80%	89.46%	4.18	4.16	0.49
5 Plus Bond Index (Clean)	127.76	128.08	-0.256%	-1.03%	-1.03%	-2.82%	27.76%	9.85	9.72	1.28
5 Plus Bond Index (Return)	229.73	230.30	-0.248%	-0.95%	-0.95%	-1.33%	129.73%	9.85	9.72	1.28
10 Plus Bond Index (Clean)	137.32	137.79	-0.340%	-1.50%	-1.50%	-3.00%	37.32%	14.92	14.68	1.65
10 Plus Bond Index (Return)	256.90	257.76	-0.332%	-1.43%	-1.43%	-1.33%	156.90%	14.92	14.68	1.65

## 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	100.08	4.40	357	104.48	0.00	8,835	8,842	9231
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.35	1.37	114	104.72	0.00	7,090	7,327	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.53	5.77	357	112.30	0.00	6,022	6,416	6763
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.50	2.16	175	109.65	0.00	10,661	11,460	11690
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.96	4.89	357	115.85	0.00	6,806	7,552	7885
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.83	0.46	209	103.29	0.00	6,828	7,021	7052
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.64	0.00	364	99.64	0.00	5,000	4,982	4982
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.61	2.18	204	118.79	0.00	6,483	7,560	7702
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.30	1.92	206	118.21	0.00	8,031	9,340	9494
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.17	3.12	211	133.29	0.00	11,490	14,956	15315
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.50	0.41	148	101.90	0.00	11,319	11,488	11534
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.27	0.37	148	98.64	0.00	7,862	7,726	7755
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	111.87	0.97	148	112.84	0.00	9,402	10,517	10609
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	96.76	0.63	176	97.39	0.00	4,000	3,870	3896
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	99.92	0.69	148	100.61	0.00	5,292	5,288	5324
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.80	1.28	234	104.08	0.00	8,546	8,785	8895



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## Bond Index Constituent

Clean Price Performance			Index Price 10-Oct-2018	Previous Index Price 09-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	100.08	100.09	-0.012%	-0.141%	-0.141%	-3.807%	-0.35	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.35	103.32	0.026%	-0.195%	-0.195%	-3.643%	-0.49	0.68	0.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.53	106.56	-0.023%	-0.203%	-0.203%	-4.527%	-0.49	0.96	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	107.50	107.51	-0.015%	-0.153%	-0.153%	-3.691%	-0.42	1.47	1.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.96	111.01	-0.041%	-0.150%	-0.150%	-3.845%	-0.40	1.89	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.83	102.95	-0.114%	-0.272%	-0.272%	-1.044%	-0.03	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.64	99.78	-0.136%	-0.292%	-0.292%	-0.236%	0.09	4.02	4.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.61	116.77	-0.139%	-0.411%	-0.411%	-2.795%	0.14	4.11	4.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.30	116.48	-0.160%	-0.501%	-0.501%	-2.700%	0.36	5.00	4.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.17	130.40	-0.181%	-0.677%	-0.677%	-3.812%	0.59	5.58	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.50	101.73	-0.228%	-0.787%	-0.787%	-1.395%	0.80	7.32	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.27	98.52	-0.252%	-0.963%	-0.963%		1.09	9.19	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	111.87	112.23	-0.319%	-1.198%	-1.198%	-3.207%	1.29	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	96.76	97.07	-0.319%	-1.325%	-1.325%		1.55	13.27	13.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	99.92	100.26	-0.341%	-1.533%	-1.533%	-3.666%	1.71	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.80	103.18	-0.375%	-1.924%	-1.924%	-2.718%	1.86	20.57	20.20

Return Price Performance			Index Price 10-Oct-2018	Previous Index Price 09-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	0.000%	0.007%	0.007%	-0.427%	-0.35	0.02	0.02
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.72	104.69	0.037%	-0.055%	-0.055%	-4.445%	-0.49	0.68	0.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.30	112.31	-0.008%	-0.020%	-0.020%	-0.393%	-0.49	0.96	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.65	109.66	-0.003%	-0.016%	-0.016%	-4.449%	-0.42	1.47	1.48
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.85	115.88	-0.028%	-0.003%	-0.003%	-0.458%	-0.40	1.89	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.29	103.41	-0.111%	-0.245%	-0.245%	-1.205%	-0.03	3.38	3.38
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.64	99.78	-0.136%	-0.292%	-0.292%	-0.236%	0.09	4.02	4.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.79	118.94	-0.127%	-0.296%	-0.296%	-3.420%	0.14	4.11	4.10
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.21	118.39	-0.150%	-0.399%	-0.399%	-3.251%	0.36	5.00	4.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.29	133.51	-0.166%	-0.529%	-0.529%	-4.542%	0.59	5.58	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.90	102.13	-0.225%	-0.753%	-0.753%	-1.599%	0.80	7.32	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.64	98.88	-0.248%	-0.930%	-0.930%		1.09	9.19	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	113.19	-0.311%	-1.119%	-1.119%	-3.616%	1.29	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.39	97.69	-0.313%	-1.273%	-1.273%		1.55	13.27	13.07

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.61	100.95	-0.335%	-1.469%	-1.469%	-3.984%	1.71	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.08	104.46	-0.366%	-1.840%	-1.840%	-3.082%	1.86	20.57	20.20