

Euronext Dublin - Daily Bond Index Report

Thursday 11 October, 2018



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Bond Indices Performance

Index	Close Value 11-Oct-2018	Previous Close Value 10-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.47	112.32	0.126%	-0.57%	-0.57%	-2.89%	12.47%	6.62	6.55	1.06
All Bond Index (Return)	202.48	202.22	0.131%	-0.47%	-0.47%	-0.81%	102.48%	6.62	6.55	1.06
Under 3 Bond Index (Clean)	82.04	82.06	-0.028%	-0.20%	-0.20%	-3.89%	-17.96%	1.29	1.29	-0.44
Under 3 Bond Index (Return)	142.42	142.44	-0.015%	-0.04%	-0.04%	-0.48%	42.42%	1.29	1.29	-0.44
Under 5 Bond Index (Clean)	95.57	95.58	-0.013%	-0.24%	-0.24%	-3.15%	-4.43%	2.22	2.22	-0.12
Under 5 Bond Index (Return)	168.05	168.06	-0.004%	-0.12%	-0.12%	-0.41%	68.05%	2.22	2.22	-0.12
Under 10 Bond Index (Clean)	107.41	107.35	0.056%	-0.40%	-0.40%	-2.92%	7.41%	4.17	4.15	0.47
Under 10 Bond Index (Return)	189.58	189.46	0.063%	-0.29%	-0.29%	-0.74%	89.58%	4.17	4.15	0.47
5 Plus Bond Index (Clean)	128.05	127.76	0.226%	-0.80%	-0.80%	-2.60%	28.05%	9.85	9.73	1.26
5 Plus Bond Index (Return)	230.26	229.73	0.229%	-0.72%	-0.72%	-1.10%	130.26%	9.85	9.73	1.26
10 Plus Bond Index (Clean)	137.81	137.32	0.359%	-1.15%	-1.15%	-2.65%	37.81%	14.92	14.69	1.63
10 Plus Bond Index (Return)	257.83	256.90	0.361%	-1.07%	-1.07%	-0.97%	157.83%	14.92	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	100.04	4.41	358	104.45	0.00	8,835	8,839	9229
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.31	1.39	115	104.70	0.00	7,090	7,325	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.49	5.79	358	112.27	0.00	6,022	6,413	6762
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.47	2.17	176	109.64	0.00	10,661	11,458	11689
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.94	4.90	358	115.85	0.00	6,806	7,550	7884
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.85	0.46	210	103.31	0.00	6,828	7,022	7054
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.68	0.00	0	99.68	0.00	5,000	4,984	4984
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.60	2.19	205	118.79	0.00	6,483	7,560	7702
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.37	1.93	207	118.29	0.00	8,031	9,345	9500
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.29	3.14	212	133.43	0.00	11,490	14,971	15331
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.69	0.41	149	102.10	0.00	11,319	11,510	11556
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.51	0.37	149	98.88	0.00	7,862	7,745	7774
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.14	0.98	149	113.12	0.00	9,402	10,543	10635
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.08	0.63	177	97.71	0.00	4,000	3,883	3908
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.39	0.69	149	101.09	0.00	5,292	5,313	5349
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.26	1.29	235	104.55	0.00	8,546	8,825	8935

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Bond Index Constituent

Clean Price Performance			Index Price 11-Oct-2018	Previous Index Price 10-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	100.04	100.08	-0.040%	-0.181%	-0.181%	-3.846%	-0.35	0.01	0.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.31	103.35	-0.039%	-0.234%	-0.234%	-3.680%	-0.49	0.67	0.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.49	106.53	-0.039%	-0.243%	-0.243%	-4.564%	-0.50	0.96	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	107.47	107.50	-0.020%	-0.174%	-0.174%	-3.711%	-0.43	1.47	1.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.94	110.96	-0.019%	-0.169%	-0.169%	-3.863%	-0.41	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.85	102.83	0.018%	-0.254%	-0.254%	-1.027%	-0.04	3.37	3.37
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.68	99.64	0.039%	-0.253%	-0.253%	-0.197%	0.08	4.01	4.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.60	116.61	-0.008%	-0.418%	-0.418%	-2.802%	0.14	4.10	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.37	116.30	0.060%	-0.441%	-0.441%	-2.641%	0.35	4.99	4.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.29	130.17	0.097%	-0.581%	-0.581%	-3.719%	0.57	5.57	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.69	101.50	0.187%	-0.601%	-0.601%	-1.210%	0.77	7.31	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.51	98.27	0.244%	-0.722%	-0.722%		1.06	9.19	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.14	111.87	0.239%	-0.962%	-0.962%	-2.976%	1.27	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.08	96.76	0.330%	-0.999%	-0.999%		1.53	13.27	13.07
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.39	99.92	0.469%	-1.071%	-1.071%	-3.214%	1.68	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.26	102.80	0.449%	-1.484%	-1.484%	-2.281%	1.84	20.58	20.21

Return Price Performance			Index Price 11-Oct-2018	Previous Index Price 10-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	104.45	104.48	-0.026%	-0.019%	-0.019%	-0.453%	-0.35	0.01	0.01
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	104.72	-0.027%	-0.082%	-0.082%	-4.470%	-0.49	0.67	0.68
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.27	112.30	-0.024%	-0.045%	-0.045%	-0.417%	-0.50	0.96	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	109.64	109.65	-0.009%	-0.025%	-0.025%	-4.458%	-0.43	1.47	1.47
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	115.85	115.85	-0.006%	-0.009%	-0.009%	-0.464%	-0.41	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.31	103.29	0.019%	-0.226%	-0.226%	-1.186%	-0.04	3.37	3.37
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.68	99.64	0.039%	-0.253%	-0.253%	-0.197%	0.08	4.01	4.01
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.79	118.79	0.001%	-0.295%	-0.295%	-3.420%	0.14	4.10	4.09
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.29	118.21	0.067%	-0.333%	-0.333%	-3.186%	0.35	4.99	4.98
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.43	133.29	0.105%	-0.425%	-0.425%	-4.442%	0.57	5.57	5.54
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.10	101.90	0.189%	-0.565%	-0.565%	-1.413%	0.77	7.31	7.26
IE00BDHDPQ44	BDHDPQ4	0.9 Treas Bnd 2028	98.88	98.64	0.245%	-0.687%	-0.687%		1.06	9.19	9.09
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.12	112.84	0.243%	-0.879%	-0.879%	-3.382%	1.27	10.25	10.12
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.71	97.39	0.331%	-0.947%	-0.947%		1.53	13.27	13.07

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.09	100.61	0.471%	-1.005%	-1.005%	-3.532%	1.68	15.98	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.55	104.08	0.449%	-1.400%	-1.400%	-2.647%	1.84	20.58	20.21