

Euronext Dublin - Daily Bond Index Report

Wednesday 24 October, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 24-Oct-2018	Previous Close Value 23-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.99	112.94	0.037%	-0.11%	-0.11%	-2.44%	12.99%	6.77	6.70	1.00
All Bond Index (Return)	203.66	203.57	0.044%	0.11%	0.11%	-0.23%	103.66%	6.77	6.70	1.00
Under 3 Bond Index (Clean)	81.96	81.96	-0.006%	-0.30%	-0.30%	-3.99%	-18.05%	1.28	1.29	-0.48
Under 3 Bond Index (Return)	142.50	142.49	0.006%	0.02%	0.02%	-0.42%	42.50%	1.28	1.29	-0.48
Under 5 Bond Index (Clean)	95.61	95.59	0.025%	-0.20%	-0.20%	-3.11%	-4.39%	2.23	2.23	-0.19
Under 5 Bond Index (Return)	168.33	168.27	0.034%	0.04%	0.04%	-0.25%	68.33%	2.23	2.23	-0.19
Under 10 Bond Index (Clean)	107.70	107.65	0.046%	-0.13%	-0.13%	-2.67%	7.70%	4.18	4.17	0.39
Under 10 Bond Index (Return)	190.28	190.18	0.054%	0.08%	0.08%	-0.38%	90.28%	4.18	4.17	0.39
5 Plus Bond Index (Clean)	129.01	128.95	0.046%	-0.06%	-0.06%	-1.87%	29.01%	9.91	9.79	1.19
5 Plus Bond Index (Return)	232.27	232.15	0.051%	0.15%	0.15%	-0.23%	132.27%	9.91	9.79	1.19
10 Plus Bond Index (Clean)	139.28	139.26	0.011%	-0.10%	-0.10%	-1.62%	39.28%	14.60	14.38	1.53
10 Plus Bond Index (Return)	261.05	261.01	0.015%	0.16%	0.16%	0.27%	161.05%	14.60	14.38	1.53

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
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	103.19	1.54	128	104.73	0.00	7,090	7,316	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.32	0.10	6	106.41	0.00	6,022	6,403	6409
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.38	2.33	189	109.71	0.00	10,613	11,396	11643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.89	0.08	6	110.97	0.00	6,755	7,490	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.10	0.49	223	103.59	0.00	6,828	7,039	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	6	100.01	0.00	5,000	5,000	5000
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.96	2.33	218	119.29	0.00	6,583	7,700	7853
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.81	2.05	220	118.86	0.00	8,031	9,381	9546
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.79	3.33	225	134.12	0.00	11,490	15,029	15411
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.33	0.44	162	102.77	0.00	11,319	11,582	11633
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.35	0.40	162	99.74	0.00	7,862	7,810	7842
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.10	1.07	162	114.16	0.00	9,402	10,633	10733
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.59	0.03	7	100.62	0.00	3,000	3,018	3019
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.08	0.68	190	98.76	0.00	4,000	3,923	3950
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.52	0.76	162	102.28	0.00	5,292	5,373	5413
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.68	1.36	248	106.04	0.00	8,546	8,946	9062

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Bond Index Constituent

Clean Price Performance			Index Price 24-Oct-2018	Previous Index Price 23-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.19	103.20	-0.012%	-0.354%	-0.354%	-3.796%	-0.52	0.64	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.32	106.33	-0.008%	-0.402%	-0.402%	-4.717%	-0.53	0.98	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	107.38	107.38	-0.007%	-0.264%	-0.264%	-3.798%	-0.46	1.44	1.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.89	110.89	0.005%	-0.214%	-0.214%	-3.906%	-0.47	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.10	103.02	0.077%	-0.013%	-0.013%	-0.787%	-0.11	3.34	3.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	99.93	0.075%	0.073%	0.073%	0.129%	0.00	3.98	3.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.96	116.87	0.079%	-0.116%	-0.116%	-2.507%	0.04	4.07	4.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.81	116.72	0.081%	-0.059%	-0.059%	-2.267%	0.26	4.97	4.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.79	130.71	0.068%	-0.197%	-0.197%	-3.348%	0.49	5.54	5.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.26	0.068%	0.026%	0.026%	-0.587%	0.68	7.28	7.23
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.35	99.27	0.073%	0.117%	0.117%		0.97	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.10	113.07	0.021%	-0.112%	-0.112%	-2.144%	1.18	10.22	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.59	100.61	-0.013%				1.30	11.49	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.08	98.06	0.023%	0.019%	0.019%		1.45	13.25	13.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.52	101.52	0.001%	0.045%	0.045%	-2.122%	1.60	15.97	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.68	104.68	0.006%	-0.126%	-0.126%	-0.934%	1.78	20.60	20.24

Return Price Performance			Index Price 24-Oct-2018	Previous Index Price 23-Oct-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.73	104.73	0.000%	-0.052%	-0.052%	-4.441%	-0.52	0.64	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.41	106.41	0.007%	-5.262%	-5.262%	-5.614%	-0.53	0.98	0.98
IE0034074488	3407448	4.5 Treas Bnd 2020	109.71	109.70	0.004%	0.033%	0.033%	-4.403%	-0.46	1.44	1.44
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.95	0.018%	-4.214%	-4.214%	-4.650%	-0.47	1.93	1.94
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.59	103.51	0.079%	0.042%	0.042%	-0.920%	-0.11	3.34	3.34
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	99.93	0.075%	0.073%	0.073%	0.129%	0.00	3.98	3.98
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.29	119.18	0.086%	0.118%	0.118%	-3.019%	0.04	4.07	4.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.86	118.76	0.087%	0.146%	0.146%	-2.721%	0.26	4.97	4.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.12	134.02	0.078%	0.095%	0.095%	-3.943%	0.49	5.54	5.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	102.70	0.071%	0.095%	0.095%	-0.758%	0.68	7.28	7.23
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.74	99.67	0.074%	0.181%	0.181%		0.97	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.16	114.13	0.026%	0.039%	0.039%	-2.487%	1.18	10.22	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.62	100.63	-0.009%				1.30	11.49	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.76	98.73	0.027%	0.114%	0.114%		1.45	13.25	13.06

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.28	102.27	0.006%	0.165%	0.165%	-2.392%	1.60	15.97	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.04	106.03	0.011%	0.010%	0.010%	-1.255%	1.78	20.60	20.24