

Euronext Dublin - Daily Bond Index Report

Thursday 18 October, 2018



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Bond Indices Performance

Index	Close Value 18-Oct-2018	Previous Close Value 17-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.66	112.75	-0.076%	-0.39%	-0.39%	-2.72%	12.66%	6.73	6.66	1.04
All Bond Index (Return)	203.00	203.14	-0.068%	-0.21%	-0.21%	-0.56%	103.00%	6.73	6.66	1.04
Under 3 Bond Index (Clean)	81.99	82.02	-0.040%	-0.26%	-0.26%	-3.95%	-18.01%	1.30	1.30	-0.47
Under 3 Bond Index (Return)	142.45	142.49	-0.027%	-0.01%	-0.01%	-0.45%	42.45%	1.30	1.30	-0.47
Under 5 Bond Index (Clean)	95.59	95.61	-0.024%	-0.23%	-0.23%	-3.14%	-4.41%	2.22	2.23	-0.16
Under 5 Bond Index (Return)	168.19	168.22	-0.014%	-0.04%	-0.04%	-0.33%	68.19%	2.22	2.23	-0.16
Under 10 Bond Index (Clean)	107.54	107.58	-0.042%	-0.28%	-0.28%	-2.81%	7.54%	4.17	4.15	0.43
Under 10 Bond Index (Return)	189.91	189.98	-0.033%	-0.11%	-0.11%	-0.57%	89.91%	4.17	4.15	0.43
5 Plus Bond Index (Clean)	128.41	128.56	-0.113%	-0.52%	-0.52%	-2.32%	28.41%	9.90	9.78	1.23
5 Plus Bond Index (Return)	231.13	231.37	-0.105%	-0.34%	-0.34%	-0.72%	131.13%	9.90	9.78	1.23
10 Plus Bond Index (Clean)	138.30	138.55	-0.180%	-0.80%	-0.80%	-2.30%	38.30%	14.59	14.36	1.58
10 Plus Bond Index (Return)	259.16	259.61	-0.173%	-0.56%	-0.56%	-0.46%	159.16%	14.59	14.36	1.58

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	103.23	1.47	122	104.70	0.00	7,090	7,319	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.37	0.00	0	106.37	5.90	6,022	6,406	6761
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.42	2.26	183	109.68	0.00	10,631	11,420	11660
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.91	0.00	0	110.91	5.00	6,785	7,525	7864
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.98	0.48	217	103.46	0.00	6,828	7,031	7064
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.88	0.00	0	99.88	0.00	5,000	4,994	4994
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.80	2.27	212	119.06	0.00	6,533	7,631	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.57	1.99	214	118.56	0.00	8,031	9,362	9522
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.53	3.24	219	133.77	0.00	11,490	14,998	15370
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.99	0.43	156	102.42	0.00	11,319	11,544	11592
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.86	0.39	156	99.24	0.00	7,862	7,772	7802
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.53	1.03	156	113.55	0.00	9,402	10,579	10676
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.14	0.00	1	100.14	0.00	3,000	3,004	3004
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.44	0.66	184	98.09	0.00	4,000	3,898	3924
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.78	0.73	156	101.51	0.00	5,292	5,333	5372
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	103.62	1.33	242	104.95	0.00	8,546	8,856	8969

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Bond Index Constituent

Clean Price Performance			Index Price 18-Oct-2018	Previous Index Price 17-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	103.23	103.28	-0.042%	-0.309%	-0.309%	-3.753%	-0.51	0.66	0.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.37	106.43	-0.062%	-0.355%	-0.355%	-4.672%	-0.51	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.42	107.46	-0.033%	-0.223%	-0.223%	-3.758%	-0.46	1.45	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.91	110.94	-0.030%	-0.198%	-0.198%	-3.891%	-0.45	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.98	102.98	0.004%	-0.129%	-0.129%	-0.903%	-0.08	3.35	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	99.87	0.012%	-0.059%	-0.059%	-0.003%	0.03	3.99	3.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.80	116.80	-0.003%	-0.252%	-0.252%	-2.640%	0.08	4.08	4.08
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.57	116.60	-0.025%	-0.266%	-0.266%	-2.470%	0.30	4.98	4.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.53	130.61	-0.061%	-0.401%	-0.401%	-3.546%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	102.08	-0.092%	-0.305%	-0.305%	-0.916%	0.73	7.29	7.24
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.86	98.93	-0.076%	-0.377%	-0.377%		1.03	9.17	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.53	112.63	-0.096%	-0.618%	-0.618%	-2.640%	1.23	10.23	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.14	100.25	-0.114%				1.34	11.50	11.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.44	97.59	-0.153%	-0.633%	-0.633%		1.50	13.25	13.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.78	100.98	-0.193%	-0.686%	-0.686%	-2.837%	1.65	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	103.62	103.94	-0.307%	-1.137%	-1.137%	-1.937%	1.83	20.57	20.20

Return Price Performance			Index Price 18-Oct-2018	Previous Index Price 17-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	104.70	104.73	-0.030%	-0.075%	-0.075%	-4.464%	-0.51	0.66	0.66
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.37	112.32	-5.297%	-5.303%	-5.303%	-5.655%	-0.51	0.99	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.68	109.70	-0.021%	0.005%	0.005%	-4.429%	-0.46	1.45	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.91	115.93	-4.329%	-4.269%	-4.269%	-4.705%	-0.45	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.46	103.45	0.007%	-0.086%	-0.086%	-1.047%	-0.08	3.35	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.88	99.87	0.012%	-0.059%	-0.059%	-0.003%	0.03	3.99	3.99
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.06	119.06	0.005%	-0.069%	-0.069%	-3.200%	0.08	4.08	4.08
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	118.56	118.58	-0.017%	-0.105%	-0.105%	-2.965%	0.30	4.98	4.96
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.77	133.83	-0.049%	-0.172%	-0.172%	-4.199%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.42	102.51	-0.090%	-0.251%	-0.251%	-1.102%	0.73	7.29	7.24
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.24	99.31	-0.072%	-0.325%	-0.325%		1.03	9.17	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.55	113.65	-0.089%	-0.498%	-0.498%	-3.010%	1.23	10.23	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.14	100.25	-0.110%				1.34	11.50	11.35
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.09	98.24	-0.148%	-0.558%	-0.558%		1.50	13.25	13.06

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.51	101.70	-0.187%	-0.590%	-0.590%	-3.127%	1.65	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.95	105.26	-0.298%	-1.020%	-1.020%	-2.273%	1.83	20.57	20.20