

# Euronext Dublin - Daily Bond Index Report

Monday 22 October, 2018



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## Bond Indices Performance

Index	Close Value 22-Oct-2018	Previous Close Value 19-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.73	112.64	0.074%	-0.34%	-0.34%	-2.67%	12.73%	6.76	6.69	1.04
All Bond Index (Return)	203.17	202.97	0.095%	-0.13%	-0.13%	-0.47%	103.17%	6.76	6.69	1.04
Under 3 Bond Index (Clean)	81.97	81.98	-0.011%	-0.28%	-0.28%	-3.97%	-18.03%	1.29	1.29	-0.47
Under 3 Bond Index (Return)	142.49	142.45	0.026%	0.01%	0.01%	-0.43%	42.49%	1.29	1.29	-0.47
Under 5 Bond Index (Clean)	95.57	95.58	-0.010%	-0.25%	-0.25%	-3.16%	-4.43%	2.23	2.23	-0.16
Under 5 Bond Index (Return)	168.22	168.19	0.017%	-0.02%	-0.02%	-0.32%	68.22%	2.23	2.23	-0.16
Under 10 Bond Index (Clean)	107.53	107.52	0.013%	-0.28%	-0.28%	-2.81%	7.53%	4.18	4.17	0.43
Under 10 Bond Index (Return)	189.96	189.89	0.037%	-0.09%	-0.09%	-0.54%	89.96%	4.18	4.17	0.43
5 Plus Bond Index (Clean)	128.55	128.38	0.132%	-0.41%	-0.41%	-2.22%	28.55%	9.91	9.79	1.22
5 Plus Bond Index (Return)	231.43	231.09	0.148%	-0.21%	-0.21%	-0.59%	131.43%	9.91	9.79	1.22
10 Plus Bond Index (Clean)	138.63	138.27	0.256%	-0.56%	-0.56%	-2.07%	38.63%	14.59	14.37	1.57
10 Plus Bond Index (Return)	259.82	259.12	0.269%	-0.31%	-0.31%	-0.21%	159.82%	14.59	14.37	1.57

## 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	103.21	1.52	126	104.73	0.00	7,090	7,318	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.35	0.07	4	106.42	0.00	6,022	6,405	6409
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.40	2.31	187	109.70	0.00	10,631	11,417	11662
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.88	0.06	4	110.93	0.00	6,785	7,523	7527
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.96	0.48	221	103.44	0.00	6,828	7,030	7063
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.86	0.00	4	99.86	0.00	5,000	4,993	4993
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.76	2.31	216	119.07	0.00	6,533	7,628	7779
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.54	2.03	218	118.57	0.00	8,031	9,359	9522
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.49	3.30	223	133.79	0.00	11,490	14,994	15373
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.02	0.44	160	102.46	0.00	11,319	11,547	11597
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.98	0.40	160	99.38	0.00	7,862	7,782	7813
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.72	1.05	160	113.77	0.00	9,402	10,597	10696
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.19	0.02	5	100.21	0.00	3,000	3,006	3006
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.64	0.67	188	98.31	0.00	4,000	3,906	3932
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.05	0.75	160	101.79	0.00	5,292	5,347	5387
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.01	1.35	246	105.36	0.00	8,546	8,889	9004



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## Bond Index Constituent

Clean Price Performance			Index Price 22-Oct-2018	Previous Index Price 19-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	103.21	103.22	-0.007%	-0.329%	-0.329%	-3.772%	-0.52	0.65	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.35	106.35	0.004%	-0.369%	-0.369%	-4.685%	-0.53	0.98	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	107.40	107.41	-0.008%	-0.245%	-0.245%	-3.780%	-0.46	1.44	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.88	110.91	-0.031%	-0.225%	-0.225%	-3.917%	-0.45	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.96	102.97	-0.011%	-0.150%	-0.150%	-0.924%	-0.07	3.34	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.86	-0.005%	-0.080%	-0.080%	-0.024%	0.04	3.98	3.98
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.76	116.77	-0.014%	-0.286%	-0.286%	-2.673%	0.09	4.08	4.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.54	116.53	0.002%	-0.296%	-0.296%	-2.499%	0.31	4.97	4.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.49	130.49	0.001%	-0.426%	-0.426%	-3.569%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.02	101.97	0.044%	-0.279%	-0.279%	-0.890%	0.73	7.29	7.24
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	98.98	98.82	0.165%	-0.248%	-0.248%		1.01	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.72	112.51	0.187%	-0.446%	-0.446%	-2.471%	1.21	10.23	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.19	100.02	0.167%				1.33	11.50	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.64	97.39	0.258%	-0.425%	-0.425%		1.48	13.25	13.06
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.05	100.74	0.303%	-0.427%	-0.427%	-2.584%	1.63	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.01	103.66	0.341%	-0.769%	-0.769%	-1.572%	1.81	20.58	20.21

Return Price Performance			Index Price 22-Oct-2018	Previous Index Price 19-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	104.70	0.028%	-0.051%	-0.051%	-4.440%	-0.52	0.65	0.65
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.42	106.37	0.049%	-5.259%	-5.259%	-5.612%	-0.53	0.98	0.99
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.67	0.026%	0.028%	0.028%	-4.407%	-0.46	1.44	1.45
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	110.93	0.006%	-4.248%	-4.248%	-4.684%	-0.45	1.94	1.95
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.45	-0.005%	-0.099%	-0.099%	-1.061%	-0.07	3.34	3.35
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.86	99.86	-0.005%	-0.080%	-0.080%	-0.024%	0.04	3.98	3.98
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.07	119.05	0.013%	-0.066%	-0.066%	-3.198%	0.09	4.08	4.07
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.57	118.54	0.025%	-0.103%	-0.103%	-2.963%	0.31	4.97	4.95
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.79	133.75	0.034%	-0.151%	-0.151%	-4.180%	0.53	5.55	5.52
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.46	102.40	0.052%	-0.214%	-0.214%	-1.065%	0.73	7.29	7.24
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.38	99.21	0.172%	-0.187%	-0.187%		1.01	9.16	9.07
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.77	113.54	0.203%	-0.304%	-0.304%	-2.821%	1.21	10.23	10.11
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.21	100.03	0.178%				1.33	11.50	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.31	98.05	0.267%	-0.337%	-0.337%		1.48	13.25	13.06

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	101.47	0.314%	-0.314%	-0.314%	-2.859%	1.63	15.97	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.36	104.99	0.351%	-0.636%	-0.636%	-1.893%	1.81	20.58	20.21