

Euronext Dublin - Daily Bond Index Report



Monday 29 October, 2018

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Bond Indices Performance

Index	Close Value 29-Oct-2018	Previous Close Value 26-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.18	113.18	0.000%	0.07%	0.07%	-2.27%	13.18%	6.77	6.70	0.98
All Bond Index (Return)	204.04	204.04	0.000%	0.30%	0.30%	-0.05%	104.04%	6.77	6.70	0.98
Under 3 Bond Index (Clean)	81.92	81.92	0.000%	-0.34%	-0.34%	-4.03%	-18.08%	1.27	1.28	-0.49
Under 3 Bond Index (Return)	142.48	142.48	0.000%	0.01%	0.01%	-0.43%	42.48%	1.27	1.28	-0.49
Under 5 Bond Index (Clean)	95.63	95.63	0.000%	-0.18%	-0.18%	-3.09%	-4.37%	2.22	2.22	-0.21
Under 5 Bond Index (Return)	168.39	168.39	0.000%	0.08%	0.08%	-0.21%	68.39%	2.22	2.22	-0.21
Under 10 Bond Index (Clean)	107.81	107.81	0.000%	-0.03%	-0.03%	-2.56%	7.81%	4.17	4.16	0.36
Under 10 Bond Index (Return)	190.51	190.51	0.000%	0.20%	0.20%	-0.25%	90.51%	4.17	4.16	0.36
5 Plus Bond Index (Clean)	129.38	129.38	0.000%	0.23%	0.23%	-1.59%	29.38%	9.91	9.79	1.16
5 Plus Bond Index (Return)	232.95	232.95	0.000%	0.44%	0.44%	0.06%	132.95%	9.91	9.79	1.16
10 Plus Bond Index (Clean)	139.81	139.81	0.000%	0.29%	0.29%	-1.24%	39.81%	14.60	14.38	1.51
10 Plus Bond Index (Return)	262.06	262.06	0.000%	0.55%	0.55%	0.66%	162.06%	14.60	14.38	1.51

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	103.13	1.57	130	104.70	0.00	7,090	7,312	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.27	0.13	8	106.40	0.00	6,022	6,400	6408
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.34	2.36	191	109.70	0.00	10,613	11,392	11642
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.86	0.11	8	110.97	0.00	6,755	7,488	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.19	0.49	225	103.68	0.00	6,828	7,045	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.14	0.00	8	100.14	0.00	5,000	5,007	5007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.12	2.35	220	119.47	0.00	6,583	7,710	7865
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.99	2.07	222	119.05	0.00	8,031	9,395	9561
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.01	3.36	227	134.36	0.00	11,490	15,053	15439
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.60	0.45	164	103.05	0.00	11,319	11,613	11664
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.65	0.40	164	100.06	0.00	7,862	7,834	7866
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.47	1.08	164	114.55	0.00	9,402	10,668	10769
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.97	0.03	9	101.00	0.00	3,000	3,029	3030
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.45	0.68	192	99.13	0.00	4,000	3,938	3965
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.92	0.76	164	102.68	0.00	5,292	5,393	5434
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.16	1.37	250	106.53	0.00	8,546	8,987	9104

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Oct-2018	Previous Index Price 26-Oct-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.13	103.13	0.000%	-0.409%	-0.409%	-3.850%	-0.52	0.63	0.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.27	106.27	0.000%	-0.447%	-0.447%	-4.760%	-0.55	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	107.34	107.34	0.000%	-0.297%	-0.297%	-3.830%	-0.48	1.43	1.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.86	110.86	0.000%	-0.245%	-0.245%	-3.936%	-0.48	1.92	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.19	103.19	0.000%	0.074%	0.074%	-0.702%	-0.14	3.33	3.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	100.14	0.000%	0.205%	0.205%	0.261%	-0.04	3.97	3.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.12	117.12	0.000%	0.019%	0.019%	-2.376%	0.00	4.06	4.06
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.99	116.99	0.000%	0.090%	0.090%	-2.122%	0.22	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.01	131.01	0.000%	-0.035%	-0.035%	-3.191%	0.45	5.53	5.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.60	102.60	0.000%	0.289%	0.289%	-0.325%	0.65	7.27	7.23
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.65	99.65	0.000%	0.427%	0.427%		0.94	9.15	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.47	113.47	0.000%	0.215%	0.215%	-1.824%	1.15	10.22	10.10
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.97	100.97	0.000%				1.27	11.48	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.45	98.45	0.000%	0.393%	0.393%		1.42	13.24	13.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.92	101.92	0.000%	0.432%	0.432%	-1.744%	1.58	15.97	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.16	105.16	0.000%	0.327%	0.327%	-0.485%	1.75	20.60	20.25

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 29-Oct-2018	Previous Index Price 26-Oct-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	104.70	0.000%	-0.083%	-0.083%	-4.471%	-0.52	0.63	0.64
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.40	106.40	0.000%	-5.275%	-5.275%	-5.628%	-0.55	0.97	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.70	0.000%	0.023%	0.023%	-4.413%	-0.48	1.43	1.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.97	0.000%	-4.219%	-4.219%	-4.655%	-0.48	1.92	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.68	103.68	0.000%	0.132%	0.132%	-0.831%	-0.14	3.33	3.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	100.14	0.000%	0.205%	0.205%	0.261%	-0.04	3.97	3.97
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.47	119.47	0.000%	0.269%	0.269%	-2.872%	0.00	4.06	4.06
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.05	119.05	0.000%	0.308%	0.308%	-2.564%	0.22	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.36	134.36	0.000%	0.275%	0.275%	-3.771%	0.45	5.53	5.51
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.05	103.05	0.000%	0.362%	0.362%	-0.493%	0.65	7.27	7.23
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.06	100.06	0.000%	0.495%	0.495%		0.94	9.15	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.55	114.55	0.000%	0.374%	0.374%	-2.160%	1.15	10.22	10.10
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.00	101.00	0.000%				1.27	11.48	11.34
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.13	99.13	0.000%	0.492%	0.492%		1.42	13.24	13.05

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.68	102.68	0.000%	0.557%	0.557%	-2.010%	1.58	15.97	15.72
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.53	106.53	0.000%	0.469%	0.469%	-0.803%	1.75	20.60	20.25