

Euronext Dublin - Daily Bond Index Report

Tuesday 30 October, 2018



28 Anglesea Street
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Bond Indices Performance

Index	Close Value 30-Oct-2018	Previous Close Value 29-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.20	113.18	0.011%	0.08%	0.08%	-2.26%	13.20%	6.76	6.70	0.97
All Bond Index (Return)	204.12	204.04	0.040%	0.34%	0.34%	-0.01%	104.12%	6.76	6.70	0.97
Under 3 Bond Index (Clean)	81.90	81.92	-0.029%	-0.37%	-0.37%	-4.06%	-18.10%	1.27	1.27	-0.49
Under 3 Bond Index (Return)	142.51	142.48	0.020%	0.03%	0.03%	-0.41%	42.51%	1.27	1.27	-0.49
Under 5 Bond Index (Clean)	95.63	95.63	0.000%	-0.18%	-0.18%	-3.09%	-4.37%	2.21	2.22	-0.22
Under 5 Bond Index (Return)	168.45	168.39	0.037%	0.12%	0.12%	-0.18%	68.45%	2.21	2.22	-0.22
Under 10 Bond Index (Clean)	107.83	107.81	0.019%	-0.01%	-0.01%	-2.54%	7.83%	4.17	4.15	0.35
Under 10 Bond Index (Return)	190.61	190.51	0.052%	0.25%	0.25%	-0.20%	90.61%	4.17	4.15	0.35
5 Plus Bond Index (Clean)	129.40	129.38	0.018%	0.24%	0.24%	-1.57%	29.40%	9.90	9.79	1.16
5 Plus Bond Index (Return)	233.05	232.95	0.042%	0.48%	0.48%	0.10%	133.05%	9.90	9.79	1.16
10 Plus Bond Index (Clean)	139.79	139.81	-0.016%	0.27%	0.27%	-1.26%	39.79%	14.59	14.38	1.51
10 Plus Bond Index (Return)	262.07	262.06	0.003%	0.55%	0.55%	0.66%	162.07%	14.59	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	103.11	1.62	134	104.72	0.00	7,090	7,310	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.21	0.19	12	106.40	0.00	6,022	6,396	6408
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.31	2.40	195	109.72	0.00	10,613	11,389	11644
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.84	0.16	12	111.00	0.00	6,755	7,487	7498
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.24	0.50	229	103.74	0.00	6,828	7,049	7083
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.19	0.00	12	100.19	0.00	5,000	5,009	5009
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.18	2.39	224	119.57	0.00	6,583	7,714	7872
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.07	2.11	226	119.17	0.00	8,031	9,402	9571
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.07	3.42	231	134.49	0.00	11,490	15,060	15453
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.63	0.46	168	103.09	0.00	11,319	11,617	11669
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.67	0.41	168	100.09	0.00	7,862	7,836	7868
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.46	1.11	168	114.57	0.00	9,402	10,667	10771
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.97	0.05	13	101.02	0.00	3,000	3,029	3031
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.42	0.70	196	99.12	0.00	4,000	3,937	3965
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.92	0.78	168	102.70	0.00	5,292	5,394	5435
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.11	1.39	254	106.50	0.00	8,546	8,983	9102

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Bond Index Constituent

Clean Price Performance			Index Price 30-Oct-2018	Previous Index Price 29-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	103.11	103.13	-0.022%	-0.432%	-0.432%	-3.871%	-0.52	0.63	0.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.21	106.27	-0.059%	-0.506%	-0.506%	-4.816%	-0.52	0.96	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	107.31	107.34	-0.027%	-0.324%	-0.324%	-3.856%	-0.48	1.42	1.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.84	110.86	-0.015%	-0.260%	-0.260%	-3.951%	-0.49	1.92	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.24	103.19	0.045%	0.118%	0.118%	-0.657%	-0.16	3.32	3.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.14	0.048%	0.253%	0.253%	0.309%	-0.05	3.96	3.96
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	117.18	117.12	0.053%	0.072%	0.072%	-2.324%	-0.02	4.06	4.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	117.07	116.99	0.069%	0.159%	0.159%	-2.054%	0.20	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.07	131.01	0.047%	0.011%	0.011%	-3.146%	0.44	5.53	5.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.63	102.60	0.035%	0.325%	0.325%	-0.290%	0.64	7.27	7.22
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.67	99.65	0.018%	0.445%	0.445%		0.94	9.14	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.46	113.47	-0.006%	0.208%	0.208%	-1.830%	1.15	10.21	10.10
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.97	100.97	0.003%				1.27	11.48	11.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.42	98.45	-0.025%	0.367%	0.367%		1.42	13.23	13.05
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.92	101.92	0.002%	0.434%	0.434%	-1.742%	1.58	15.96	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.11	105.16	-0.043%	0.284%	0.284%	-0.527%	1.76	20.59	20.24

Return Price Performance			Index Price 30-Oct-2018	Previous Index Price 29-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	104.72	104.70	0.024%	-0.059%	-0.059%	-4.448%	-0.52	0.63	0.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.40	106.40	0.001%	-5.274%	-5.274%	-5.627%	-0.52	0.96	0.97
IE0034074488	3407448	4.5 Treas Bnd 2020	109.72	109.70	0.018%	0.041%	0.041%	-4.395%	-0.48	1.42	1.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.00	110.97	0.033%	-4.187%	-4.187%	-4.623%	-0.49	1.92	1.93
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.68	0.053%	0.185%	0.185%	-0.779%	-0.16	3.32	3.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.19	100.14	0.048%	0.253%	0.253%	0.309%	-0.05	3.96	3.96
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.57	119.47	0.087%	0.357%	0.357%	-2.788%	-0.02	4.06	4.06
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.17	119.05	0.100%	0.408%	0.408%	-2.467%	0.20	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.49	134.36	0.090%	0.365%	0.365%	-3.684%	0.44	5.53	5.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.09	103.05	0.046%	0.408%	0.408%	-0.448%	0.64	7.27	7.22
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.09	100.06	0.028%	0.523%	0.523%		0.94	9.14	9.06
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.57	114.55	0.017%	0.392%	0.392%	-2.143%	1.15	10.21	10.10
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.02	101.00	0.018%				1.27	11.48	11.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.12	99.13	-0.011%	0.481%	0.481%		1.42	13.23	13.05

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.70	102.68	0.019%	0.577%	0.577%	-1.991%	1.58	15.96	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.50	106.53	-0.022%	0.447%	0.447%	-0.824%	1.76	20.59	20.24