

# Euronext Dublin - Daily Bond Index Report

Wednesday 31 October, 2018



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Dublin 2, Ireland  
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## Bond Indices Performance

Index	Close Value 31-Oct-2018	Previous Close Value 30-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.11	113.20	-0.080%	0.00%	0.00%	-2.34%	13.11%	6.76	6.69	0.98
All Bond Index (Return)	203.98	204.12	-0.072%	0.27%	0.27%	-0.08%	103.98%	6.76	6.69	0.98
Under 3 Bond Index (Clean)	81.88	81.90	-0.027%	-0.40%	-0.40%	-4.08%	-18.12%	1.26	1.27	-0.48
Under 3 Bond Index (Return)	142.49	142.51	-0.013%	0.01%	0.01%	-0.43%	42.49%	1.26	1.27	-0.48
Under 5 Bond Index (Clean)	95.59	95.63	-0.041%	-0.22%	-0.22%	-3.13%	-4.41%	2.21	2.21	-0.21
Under 5 Bond Index (Return)	168.40	168.45	-0.031%	0.09%	0.09%	-0.21%	68.40%	2.21	2.21	-0.21
Under 10 Bond Index (Clean)	107.76	107.83	-0.068%	-0.07%	-0.07%	-2.61%	7.76%	4.17	4.15	0.37
Under 10 Bond Index (Return)	190.50	190.61	-0.059%	0.20%	0.20%	-0.26%	90.50%	4.17	4.15	0.37
5 Plus Bond Index (Clean)	129.26	129.40	-0.107%	0.14%	0.14%	-1.68%	29.26%	9.90	9.78	1.17
5 Plus Bond Index (Return)	232.82	233.05	-0.099%	0.38%	0.38%	0.00%	132.82%	9.90	9.78	1.17
10 Plus Bond Index (Clean)	139.63	139.79	-0.114%	0.15%	0.15%	-1.37%	39.63%	14.59	14.37	1.52
10 Plus Bond Index (Return)	261.79	262.07	-0.108%	0.44%	0.44%	0.55%	161.79%	14.59	14.37	1.52

## 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	103.08	1.63	135	104.71	0.00	7,090	7,309	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.16	0.21	13	106.37	0.00	6,022	6,393	6406
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.29	2.42	196	109.70	0.00	10,613	11,386	11643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.82	0.18	13	111.00	0.00	6,755	7,486	7498
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.19	0.50	230	103.69	0.00	6,828	7,045	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.13	0.00	13	100.13	0.00	5,000	5,006	5006
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.08	2.40	225	119.49	0.00	6,583	7,708	7866
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.94	2.12	227	119.05	0.00	8,031	9,391	9561
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.95	3.43	232	134.39	0.00	11,490	15,047	15441
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.56	0.46	169	103.02	0.00	11,319	11,608	11661
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.52	0.42	169	99.94	0.00	7,862	7,824	7857
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.29	1.11	169	114.41	0.00	9,402	10,651	10756
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.81	0.05	14	100.86	0.00	3,000	3,024	3026
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.32	0.70	197	99.03	0.00	4,000	3,933	3961
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.78	0.79	169	102.57	0.00	5,292	5,386	5428
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.05	1.40	255	106.45	0.00	8,546	8,978	9097



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## Bond Index Constituent

Clean Price Performance			Index Price 31-Oct-2018	Previous Index Price 30-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	103.08	103.11	-0.020%	-0.452%	-0.452%	-3.891%	-0.51	0.63	0.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.16	106.21	-0.049%	-0.555%	-0.555%	-4.863%	-0.49	0.96	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	107.29	107.31	-0.024%	-0.348%	-0.348%	-3.879%	-0.47	1.42	1.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.82	110.84	-0.016%	-0.276%	-0.276%	-3.966%	-0.49	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.19	103.24	-0.048%	0.070%	0.070%	-0.705%	-0.14	3.32	3.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	100.19	-0.063%	0.190%	0.190%	0.246%	-0.03	3.96	3.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.08	117.18	-0.082%	-0.010%	-0.010%	-2.404%	0.00	4.05	4.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.94	117.07	-0.113%	0.046%	0.046%	-2.164%	0.23	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.95	131.07	-0.087%	-0.076%	-0.076%	-3.230%	0.45	5.52	5.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.56	102.63	-0.075%	0.249%	0.249%	-0.365%	0.65	7.26	7.22
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.52	99.67	-0.149%	0.295%	0.295%		0.95	9.14	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.29	113.46	-0.147%	0.061%	0.061%	-1.974%	1.16	10.21	10.09
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.81	100.97	-0.158%				1.28	11.47	11.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.32	98.42	-0.099%	0.268%	0.268%		1.43	13.23	13.04
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.78	101.92	-0.134%	0.299%	0.299%	-1.874%	1.59	15.96	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.05	105.11	-0.055%	0.229%	0.229%	-0.582%	1.76	20.59	20.23

Return Price Performance			Index Price 31-Oct-2018	Previous Index Price 30-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	104.71	104.72	-0.009%	-0.068%	-0.068%	-4.456%	-0.51	0.63	0.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.37	106.40	-0.033%	-5.305%	-5.305%	-5.658%	-0.49	0.96	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.72	-0.013%	0.028%	0.028%	-4.407%	-0.47	1.42	1.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.00	111.00	-0.004%	-4.191%	-4.191%	-4.627%	-0.49	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	103.74	-0.046%	0.139%	0.139%	-0.824%	-0.14	3.32	3.32
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.13	100.19	-0.063%	0.190%	0.190%	0.246%	-0.03	3.96	3.96
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.49	119.57	-0.071%	0.285%	0.285%	-2.857%	0.00	4.05	4.05
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.05	119.17	-0.102%	0.305%	0.305%	-2.567%	0.23	4.95	4.94
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.39	134.49	-0.074%	0.290%	0.290%	-3.756%	0.45	5.52	5.50
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.02	103.09	-0.072%	0.336%	0.336%	-0.520%	0.65	7.26	7.22
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.94	100.09	-0.146%	0.377%	0.377%		0.95	9.14	9.05
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.41	114.57	-0.141%	0.251%	0.251%	-2.281%	1.16	10.21	10.09
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.86	101.02	-0.154%				1.28	11.47	11.33
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.03	99.12	-0.094%	0.386%	0.386%		1.43	13.23	13.04

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.57	102.70	-0.129%	0.448%	0.448%	-2.117%	1.59	15.96	15.71
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.45	106.50	-0.050%	0.397%	0.397%	-0.873%	1.76	20.59	20.23