

Euronext Dublin - Daily Bond Index Report



Thursday 1 November, 2018

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Bond Indices Performance

Index	Close Value 01-Nov-2018	Previous Close Value 31-Oct-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.95	113.11	-0.134%	-0.13%	-0.14%	-2.47%	12.95%	6.74	6.68	1.00
All Bond Index (Return)	203.72	203.98	-0.126%	-0.13%	0.14%	-0.20%	103.72%	6.74	6.68	1.00
Under 3 Bond Index (Clean)	81.84	81.88	-0.039%	-0.04%	-0.44%	-4.12%	-18.16%	1.25	1.26	-0.48
Under 3 Bond Index (Return)	142.46	142.49	-0.026%	-0.03%	-0.01%	-0.45%	42.46%	1.25	1.26	-0.48
Under 5 Bond Index (Clean)	95.54	95.59	-0.058%	-0.06%	-0.28%	-3.19%	-4.46%	2.20	2.20	-0.19
Under 5 Bond Index (Return)	168.32	168.40	-0.047%	-0.05%	0.04%	-0.26%	68.32%	2.20	2.20	-0.19
Under 10 Bond Index (Clean)	107.66	107.76	-0.089%	-0.09%	-0.16%	-2.70%	7.66%	4.16	4.14	0.38
Under 10 Bond Index (Return)	190.35	190.50	-0.080%	-0.08%	0.11%	-0.34%	90.35%	4.16	4.14	0.38
5 Plus Bond Index (Clean)	129.02	129.26	-0.188%	-0.19%	-0.05%	-1.86%	29.02%	9.88	9.77	1.18
5 Plus Bond Index (Return)	232.40	232.82	-0.180%	-0.18%	0.20%	-0.18%	132.40%	9.88	9.77	1.18
10 Plus Bond Index (Clean)	139.25	139.63	-0.270%	-0.27%	-0.12%	-1.63%	39.25%	14.57	14.35	1.53
10 Plus Bond Index (Return)	261.10	261.79	-0.263%	-0.26%	0.18%	0.29%	161.10%	14.57	14.35	1.53

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	103.05	1.64	136	104.69	0.00	7,090	7,306	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.09	0.23	14	106.32	0.00	6,022	6,389	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.25	2.43	197	109.68	0.00	10,613	11,383	11640
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.78	0.19	14	110.97	0.00	6,755	7,483	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.12	0.51	231	103.62	0.00	6,828	7,041	7075
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.06	0.00	14	100.06	0.00	5,000	5,003	5003
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.94	2.42	226	119.36	0.00	6,583	7,699	7858
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.76	2.12	228	118.89	0.00	8,031	9,377	9548
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.83	3.45	233	134.28	0.00	11,490	15,033	15429
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.43	0.47	170	102.90	0.00	11,319	11,594	11647
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.34	0.42	170	99.76	0.00	7,862	7,810	7843
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.09	1.12	170	114.21	0.00	9,402	10,632	10737
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.58	0.06	15	100.64	0.00	3,000	3,017	3019
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.08	0.71	198	98.78	0.00	4,000	3,923	3951
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.47	0.79	170	102.26	0.00	5,292	5,370	5412
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.66	1.40	256	106.06	0.00	8,546	8,944	9064

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance			Index Price 01-Nov-2018	Previous Index Price 31-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	103.05	103.08	-0.031%	-0.031%	-0.483%	-3.920%	-0.53	0.62	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.09	106.16	-0.060%	-0.060%	-0.615%	-4.920%	-0.48	0.95	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	107.25	107.29	-0.033%	-0.033%	-0.381%	-3.911%	-0.47	1.41	1.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.78	110.82	-0.040%	-0.040%	-0.316%	-4.004%	-0.49	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.12	103.19	-0.067%	-0.067%	0.003%	-0.772%	-0.13	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.13	-0.066%	-0.066%	0.124%	0.180%	-0.02	3.95	3.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.94	117.08	-0.119%	-0.119%	-0.129%	-2.520%	0.02	4.04	4.04
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.76	116.94	-0.146%	-0.146%	-0.100%	-2.308%	0.25	4.94	4.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.83	130.95	-0.091%	-0.091%	-0.166%	-3.318%	0.46	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.43	102.56	-0.123%	-0.123%	0.126%	-0.488%	0.67	7.26	7.21
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.34	99.52	-0.183%	-0.183%	0.112%		0.97	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.09	113.29	-0.181%	-0.181%	-0.120%	-2.152%	1.18	10.20	10.08
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.58	100.81	-0.226%	-0.226%			1.30	11.46	11.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.08	98.32	-0.250%	-0.250%	0.017%		1.45	13.22	13.03
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.47	101.78	-0.304%	-0.304%	-0.006%	-2.172%	1.61	15.94	15.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.66	105.05	-0.380%	-0.380%	-0.152%	-0.960%	1.78	20.57	20.21

Return Price Performance			Index Price 01-Nov-2018	Previous Index Price 31-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	104.69	104.71	-0.019%	-0.019%	-0.087%	-4.475%	-0.53	0.62	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.32	106.37	-0.045%	-0.045%	-5.348%	-5.701%	-0.48	0.95	0.96
IE0034074488	3407448	4.5 Treas Bnd 2020	109.68	109.70	-0.020%	-0.020%	0.008%	-4.427%	-0.47	1.41	1.42
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	111.00	-0.027%	-0.027%	-4.216%	-4.653%	-0.49	1.91	1.92
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.62	103.69	-0.065%	-0.065%	0.074%	-0.889%	-0.13	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.06	100.13	-0.066%	-0.066%	0.124%	0.180%	-0.02	3.95	3.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.36	119.49	-0.107%	-0.107%	0.178%	-2.961%	0.02	4.04	4.04
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	118.89	119.05	-0.137%	-0.137%	0.168%	-2.700%	0.25	4.94	4.93
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.28	134.39	-0.077%	-0.077%	0.213%	-3.830%	0.46	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.90	103.02	-0.119%	-0.119%	0.216%	-0.638%	0.67	7.26	7.21
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.76	99.94	-0.180%	-0.180%	0.196%		0.97	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.21	114.41	-0.173%	-0.173%	0.077%	-2.450%	1.18	10.20	10.08
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.64	100.86	-0.223%	-0.223%			1.30	11.46	11.32
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.78	99.03	-0.245%	-0.245%	0.140%		1.45	13.22	13.03

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.26	102.57	-0.296%	-0.296%	0.150%	-2.407%	1.61	15.94	15.69
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.06	106.45	-0.369%	-0.369%	0.026%	-1.239%	1.78	20.57	20.21