

Euronext Dublin - Daily Bond Index Report

Friday 2 November, 2018



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Bond Indices Performance

Index	Close Value 02-Nov-2018	Previous Close Value 01-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.83	112.95	-0.112%	-0.25%	-0.25%	-2.58%	12.83%	6.73	6.67	1.02
All Bond Index (Return)	203.51	203.72	-0.104%	-0.23%	0.04%	-0.31%	103.51%	6.73	6.67	1.02
Under 3 Bond Index (Clean)	81.84	81.84	-0.010%	-0.05%	-0.45%	-4.13%	-18.16%	1.25	1.26	-0.49
Under 3 Bond Index (Return)	142.46	142.46	0.003%	-0.02%	-0.01%	-0.45%	42.46%	1.25	1.26	-0.49
Under 5 Bond Index (Clean)	95.52	95.54	-0.017%	-0.07%	-0.30%	-3.21%	-4.48%	2.20	2.20	-0.19
Under 5 Bond Index (Return)	168.31	168.32	-0.008%	-0.05%	0.03%	-0.26%	68.31%	2.20	2.20	-0.19
Under 10 Bond Index (Clean)	107.59	107.66	-0.063%	-0.15%	-0.23%	-2.76%	7.59%	4.15	4.14	0.40
Under 10 Bond Index (Return)	190.24	190.35	-0.054%	-0.13%	0.06%	-0.40%	90.24%	4.15	4.14	0.40
5 Plus Bond Index (Clean)	128.79	129.02	-0.179%	-0.37%	-0.23%	-2.04%	28.79%	9.87	9.76	1.20
5 Plus Bond Index (Return)	232.00	232.40	-0.171%	-0.35%	0.03%	-0.35%	132.00%	9.87	9.76	1.20
10 Plus Bond Index (Clean)	138.88	139.25	-0.263%	-0.53%	-0.38%	-1.89%	38.88%	14.57	14.34	1.55
10 Plus Bond Index (Return)	260.43	261.10	-0.255%	-0.52%	-0.08%	0.03%	160.43%	14.57	14.34	1.55

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	103.04	1.65	137	104.69	0.00	7,090	7,305	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.08	0.24	15	106.33	0.00	6,022	6,389	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.25	2.44	198	109.69	0.00	10,613	11,382	11641
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.76	0.21	15	110.97	0.00	6,755	7,482	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.51	232	103.60	0.00	6,828	7,039	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	15	100.01	0.00	5,000	5,001	5001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.92	2.43	227	119.34	0.00	6,583	7,697	7857
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.69	2.13	229	118.83	0.00	8,031	9,372	9543
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.72	3.46	234	134.18	0.00	11,490	15,020	15418
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.30	0.47	171	102.77	0.00	11,319	11,579	11632
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.12	0.42	171	99.54	0.00	7,862	7,792	7826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.83	1.12	171	113.95	0.00	9,402	10,608	10713
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.37	0.06	16	100.43	0.00	3,000	3,011	3013
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.85	0.71	199	98.56	0.00	4,000	3,914	3942
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.18	0.80	171	101.97	0.00	5,292	5,354	5396
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.33	1.41	257	105.74	0.00	8,546	8,916	9036

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Bond Index Constituent

Clean Price Performance			Index Price 02-Nov-2018	Previous Index Price 01-Nov-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.04	103.05	-0.016%	-0.048%	-0.499%	-3.936%	-0.52	0.61	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.08	106.09	-0.007%	-0.067%	-0.621%	-4.926%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	107.25	107.25	-0.005%	-0.037%	-0.385%	-3.915%	-0.48	1.41	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.76	110.78	-0.014%	-0.053%	-0.329%	-4.017%	-0.49	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.12	-0.025%	-0.092%	-0.022%	-0.797%	-0.12	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.06	-0.046%	-0.112%	0.078%	0.134%	0.00	3.95	3.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.92	116.94	-0.021%	-0.139%	-0.149%	-2.540%	0.02	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.69	116.76	-0.061%	-0.207%	-0.161%	-2.367%	0.26	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.72	130.83	-0.089%	-0.180%	-0.256%	-3.404%	0.48	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	102.43	-0.131%	-0.254%	-0.005%	-0.618%	0.69	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.12	99.34	-0.223%	-0.406%	-0.112%		1.00	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.83	113.09	-0.231%	-0.411%	-0.351%	-2.378%	1.20	10.19	10.07
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.37	100.58	-0.214%	-0.439%			1.32	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.85	98.08	-0.232%	-0.482%	-0.215%		1.47	13.22	13.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.18	101.47	-0.291%	-0.593%	-0.297%	-2.456%	1.63	15.94	15.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.33	104.66	-0.313%	-0.692%	-0.465%	-1.270%	1.79	20.56	20.19

Return Price Performance			Index Price 02-Nov-2018	Previous Index Price 01-Nov-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	104.69	-0.004%	-0.023%	-0.091%	-4.478%	-0.52	0.61	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.33	106.32	0.008%	-0.037%	-5.340%	-5.693%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.68	0.006%	-0.014%	0.015%	-4.421%	-0.48	1.41	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.97	-0.002%	-0.029%	-4.218%	-4.654%	-0.49	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	103.62	-0.023%	-0.088%	0.051%	-0.912%	-0.12	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	100.06	-0.046%	-0.112%	0.078%	0.134%	0.00	3.95	3.95
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.34	119.36	-0.012%	-0.119%	0.166%	-2.972%	0.02	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	118.89	-0.051%	-0.188%	0.116%	-2.750%	0.26	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.18	134.28	-0.076%	-0.153%	0.137%	-3.903%	0.48	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	102.90	-0.128%	-0.248%	0.088%	-0.766%	0.69	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.54	99.76	-0.220%	-0.399%	-0.024%		1.00	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.95	114.21	-0.223%	-0.396%	-0.146%	-2.668%	1.20	10.19	10.07
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.43	100.64	-0.210%	-0.432%			1.32	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.56	98.78	-0.227%	-0.472%	-0.087%		1.47	13.22	13.02

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	102.26	-0.285%	-0.580%	-0.135%	-2.685%	1.63	15.94	15.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.74	106.06	-0.305%	-0.673%	-0.278%	-1.540%	1.79	20.56	20.19