

# Euronext Dublin - Daily Bond Index Report

Monday 5 November, 2018



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## Bond Indices Performance

Index	Close Value 05-Nov-2018	Previous Close Value 02-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.74	112.83	-0.080%	-0.33%	-0.33%	-2.66%	12.74%	6.73	6.66	1.03
All Bond Index (Return)	203.39	203.51	-0.057%	-0.29%	-0.02%	-0.36%	103.39%	6.73	6.66	1.03
Under 3 Bond Index (Clean)	81.83	81.84	-0.013%	-0.06%	-0.46%	-4.14%	-18.18%	1.25	1.25	-0.49
Under 3 Bond Index (Return)	142.49	142.46	0.023%	0.00%	0.01%	-0.43%	42.49%	1.25	1.25	-0.49
Under 5 Bond Index (Clean)	95.49	95.52	-0.034%	-0.11%	-0.33%	-3.24%	-4.51%	2.19	2.20	-0.18
Under 5 Bond Index (Return)	168.30	168.31	-0.005%	-0.06%	0.03%	-0.27%	68.30%	2.19	2.20	-0.18
Under 10 Bond Index (Clean)	107.54	107.59	-0.051%	-0.20%	-0.28%	-2.81%	7.54%	4.15	4.13	0.41
Under 10 Bond Index (Return)	190.19	190.24	-0.026%	-0.16%	0.03%	-0.42%	90.19%	4.15	4.13	0.41
5 Plus Bond Index (Clean)	128.64	128.79	-0.112%	-0.48%	-0.34%	-2.15%	28.64%	9.87	9.75	1.21
5 Plus Bond Index (Return)	231.79	232.00	-0.093%	-0.44%	-0.06%	-0.44%	131.79%	9.87	9.75	1.21
10 Plus Bond Index (Clean)	138.65	138.88	-0.168%	-0.70%	-0.55%	-2.06%	38.65%	14.56	14.33	1.56
10 Plus Bond Index (Return)	260.04	260.43	-0.151%	-0.67%	-0.23%	-0.12%	160.04%	14.56	14.33	1.56

## 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	103.03	1.69	140	104.72	0.00	7,090	7,305	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.07	0.29	18	106.36	0.00	6,022	6,388	6405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.23	2.48	201	109.71	0.00	10,613	11,380	11643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.74	0.25	18	110.99	0.00	6,755	7,480	7497
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.06	0.52	235	103.57	0.00	6,828	7,036	7072
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.97	0.00	18	99.97	0.00	5,000	4,998	4998
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.79	2.46	230	119.25	0.00	6,583	7,689	7851
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.57	2.16	232	118.73	0.00	8,031	9,362	9535
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.63	3.51	237	134.14	0.00	11,490	15,010	15413
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.24	0.48	174	102.72	0.00	11,319	11,572	11626
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.05	0.43	174	99.48	0.00	7,862	7,787	7820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.69	1.14	174	113.84	0.00	9,402	10,595	10702
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.24	0.07	19	100.31	0.00	3,000	3,007	3009
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.72	0.72	202	98.44	0.00	4,000	3,909	3938
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.98	0.81	174	101.79	0.00	5,292	5,344	5387
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.08	1.43	260	105.50	0.00	8,546	8,894	9016



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## Bond Index Constituent

Clean Price Performance			Index Price 05-Nov-2018	Previous Index Price 02-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	103.03	103.04	-0.004%	-0.051%	-0.503%	-3.940%	-0.54	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.07	106.08	-0.015%	-0.082%	-0.636%	-4.941%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	107.23	107.25	-0.014%	-0.051%	-0.399%	-3.929%	-0.48	1.40	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.74	110.76	-0.021%	-0.074%	-0.350%	-4.037%	-0.48	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.06	103.09	-0.032%	-0.124%	-0.054%	-0.829%	-0.11	3.30	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.01	-0.049%	-0.161%	0.029%	0.085%	0.01	3.95	3.95
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.79	116.92	-0.109%	-0.248%	-0.258%	-2.646%	0.05	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.57	116.69	-0.103%	-0.310%	-0.264%	-2.467%	0.28	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.63	130.72	-0.064%	-0.244%	-0.320%	-3.466%	0.49	5.51	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.24	102.30	-0.056%	-0.309%	-0.061%	-0.673%	0.69	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.05	99.12	-0.073%	-0.478%	-0.184%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.69	112.83	-0.121%	-0.531%	-0.471%	-2.495%	1.21	10.19	10.07
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.24	100.37	-0.123%	-0.561%			1.33	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.72	97.85	-0.130%	-0.611%	-0.345%		1.48	13.21	13.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.98	101.18	-0.194%	-0.786%	-0.490%	-2.645%	1.64	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.08	104.33	-0.240%	-0.930%	-0.703%	-1.507%	1.80	20.54	20.18

Return Price Performance			Index Price 05-Nov-2018	Previous Index Price 02-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	104.72	104.69	0.030%	0.007%	-0.061%	-4.450%	-0.54	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.36	106.33	0.030%	-0.007%	-5.311%	-5.664%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	109.71	109.69	0.020%	0.006%	0.035%	-4.401%	-0.48	1.40	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.99	110.97	0.017%	-0.012%	-4.202%	-4.638%	-0.48	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.57	103.60	-0.025%	-0.113%	0.026%	-0.936%	-0.11	3.30	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.97	100.01	-0.049%	-0.161%	0.029%	0.085%	0.01	3.95	3.95
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.25	119.34	-0.079%	-0.198%	0.087%	-3.049%	0.05	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.73	118.83	-0.077%	-0.265%	0.039%	-2.825%	0.28	4.93	4.92
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.14	134.18	-0.030%	-0.183%	0.107%	-3.932%	0.49	5.51	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.72	102.77	-0.048%	-0.295%	0.040%	-0.813%	0.69	7.25	7.20
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.48	99.54	-0.065%	-0.464%	-0.089%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.84	113.95	-0.102%	-0.497%	-0.248%	-2.767%	1.21	10.19	10.07
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.31	100.43	-0.112%	-0.543%			1.33	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.44	98.56	-0.119%	-0.590%	-0.206%		1.48	13.21	13.02

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.79	101.97	-0.178%	-0.758%	-0.313%	-2.858%	1.64	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.50	105.74	-0.221%	-0.892%	-0.499%	-1.758%	1.80	20.54	20.18