

# Euronext Dublin - Daily Bond Index Report



Wednesday 7 November, 2018

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## Bond Indices Performance

Index	Close Value 07-Nov-2018	Previous Close Value 06-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.73	112.71	0.020%	-0.33%	-0.33%	-2.66%	12.73%	6.72	6.66	1.03
All Bond Index (Return)	203.41	203.36	0.028%	-0.28%	-0.01%	-0.35%	103.41%	6.72	6.66	1.03
Under 3 Bond Index (Clean)	81.81	81.82	-0.006%	-0.08%	-0.48%	-4.16%	-18.19%	1.24	1.25	-0.50
Under 3 Bond Index (Return)	142.50	142.49	0.007%	0.01%	0.02%	-0.42%	42.50%	1.24	1.25	-0.50
Under 5 Bond Index (Clean)	95.46	95.47	-0.010%	-0.13%	-0.36%	-3.26%	-4.54%	2.19	2.19	-0.18
Under 5 Bond Index (Return)	168.29	168.29	-0.001%	-0.07%	0.02%	-0.27%	68.29%	2.19	2.19	-0.18
Under 10 Bond Index (Clean)	107.51	107.53	-0.015%	-0.23%	-0.30%	-2.83%	7.51%	4.14	4.13	0.41
Under 10 Bond Index (Return)	190.18	190.19	-0.006%	-0.17%	0.03%	-0.43%	90.18%	4.14	4.13	0.41
5 Plus Bond Index (Clean)	128.66	128.60	0.042%	-0.47%	-0.33%	-2.14%	28.66%	9.86	9.75	1.21
5 Plus Bond Index (Return)	231.84	231.73	0.048%	-0.42%	-0.04%	-0.42%	131.84%	9.86	9.75	1.21
10 Plus Bond Index (Clean)	138.73	138.55	0.128%	-0.64%	-0.49%	-2.00%	38.73%	14.56	14.33	1.56
10 Plus Bond Index (Return)	260.21	259.87	0.131%	-0.60%	-0.16%	-0.06%	160.21%	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	103.01	1.71	142	104.72	0.00	7,090	7,303	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.03	0.32	20	106.35	0.00	6,022	6,385	6405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.25	2.50	203	109.75	0.00	10,613	11,382	11648
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.70	0.27	20	110.97	0.00	6,755	7,477	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.03	0.52	237	103.55	0.00	6,828	7,034	7070
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.95	0.00	20	99.95	0.00	5,000	4,997	4997
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.71	2.48	232	119.19	0.00	6,583	7,684	7847
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.56	2.18	234	118.74	0.00	8,031	9,361	9536
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.60	3.54	239	134.13	0.00	11,490	15,006	15412
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.20	0.48	176	102.69	0.00	11,319	11,568	11623
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.04	0.43	176	99.47	0.00	7,862	7,786	7820
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.64	1.16	176	113.79	0.00	9,402	10,590	10698
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.30	0.08	21	100.37	0.00	3,000	3,009	3011
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.77	0.73	204	98.50	0.00	4,000	3,911	3940
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.06	0.82	176	101.88	0.00	5,292	5,348	5391
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.26	1.44	262	105.70	0.00	8,546	8,910	9033



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## Bond Index Constituent

Clean Price Performance			Index Price 07-Nov-2018	Previous Index Price 06-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	103.01	103.02	-0.010%	-0.071%	-0.522%	-3.959%	-0.55	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.03	106.04	-0.012%	-0.122%	-0.676%	-4.979%	-0.48	0.94	0.94
IE0034074488	3407448	4.5 Treas Bnd 2020	107.25	107.23	0.013%	-0.037%	-0.385%	-3.915%	-0.50	1.40	1.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.70	110.72	-0.024%	-0.115%	-0.391%	-4.076%	-0.48	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.03	103.05	-0.020%	-0.154%	-0.084%	-0.858%	-0.10	3.30	3.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.95	0.000%	-0.177%	0.013%	0.069%	0.01	3.94	3.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.71	116.75	-0.029%	-0.314%	-0.325%	-2.711%	0.06	4.03	4.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.56	116.57	-0.008%	-0.319%	-0.273%	-2.477%	0.28	4.93	4.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.60	130.63	-0.027%	-0.271%	-0.346%	-3.492%	0.49	5.50	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.20	102.23	-0.022%	-0.344%	-0.096%	-0.708%	0.70	7.24	7.19
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.04	99.05	-0.015%	-0.485%	-0.191%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.64	112.62	0.013%	-0.581%	-0.520%	-2.544%	1.22	10.18	10.06
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.30	100.26	0.037%	-0.510%			1.32	11.45	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.77	97.69	0.082%	-0.563%	-0.297%		1.47	13.21	13.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.06	100.92	0.141%	-0.707%	-0.411%	-2.568%	1.63	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.26	103.94	0.307%	-0.754%	-0.527%	-1.332%	1.80	20.55	20.18

Return Price Performance			Index Price 07-Nov-2018	Previous Index Price 06-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	104.72	0.002%	0.011%	-0.056%	-4.445%	-0.55	0.61	0.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.35	106.35	0.003%	-0.016%	-5.320%	-5.673%	-0.48	0.94	0.94
IE0034074488	3407448	4.5 Treas Bnd 2020	109.75	109.72	0.025%	0.043%	0.071%	-4.367%	-0.50	1.40	1.40
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.98	-0.012%	-0.028%	-4.217%	-4.654%	-0.48	1.89	1.90
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.55	103.56	-0.018%	-0.139%	0.000%	-0.962%	-0.10	3.30	3.30
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.95	99.95	0.000%	-0.177%	0.013%	0.069%	0.01	3.94	3.94
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.19	119.22	-0.020%	-0.246%	0.039%	-3.096%	0.06	4.03	4.03
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.74	118.74	0.001%	-0.259%	0.045%	-2.819%	0.28	4.93	4.91
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.13	134.15	-0.015%	-0.187%	0.103%	-3.935%	0.49	5.50	5.48
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.69	102.71	-0.019%	-0.324%	0.011%	-0.842%	0.70	7.24	7.19
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.47	99.49	-0.013%	-0.466%	-0.091%		1.01	9.12	9.03
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.79	113.77	0.018%	-0.535%	-0.286%	-2.803%	1.22	10.18	10.06
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.37	100.33	0.041%	-0.484%			1.32	11.45	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.50	98.41	0.085%	-0.534%	-0.150%		1.47	13.21	13.01

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.88	101.73	0.144%	-0.671%	-0.226%	-2.773%	1.63	15.93	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.70	105.37	0.307%	-0.708%	-0.314%	-1.576%	1.80	20.55	20.18