

Euronext Dublin - Daily Bond Index Report

Monday 12 November, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Nov-2018	Previous Close Value 09-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.96	112.84	0.110%	-0.13%	-0.13%	-2.46%	12.96%	6.72	6.65	0.99
All Bond Index (Return)	203.90	203.63	0.131%	-0.04%	0.23%	-0.12%	103.90%	6.72	6.65	0.99
Under 3 Bond Index (Clean)	81.79	81.79	-0.005%	-0.11%	-0.51%	-4.19%	-18.22%	1.23	1.24	-0.53
Under 3 Bond Index (Return)	142.55	142.50	0.032%	0.04%	0.05%	-0.39%	42.55%	1.23	1.24	-0.53
Under 5 Bond Index (Clean)	95.50	95.49	0.017%	-0.09%	-0.32%	-3.22%	-4.50%	2.19	2.19	-0.22
Under 5 Bond Index (Return)	168.43	168.36	0.045%	0.02%	0.11%	-0.19%	68.43%	2.19	2.19	-0.22
Under 10 Bond Index (Clean)	107.65	107.57	0.069%	-0.10%	-0.18%	-2.71%	7.65%	4.15	4.14	0.37
Under 10 Bond Index (Return)	190.49	190.31	0.092%	-0.01%	0.19%	-0.27%	90.49%	4.15	4.14	0.37
5 Plus Bond Index (Clean)	129.07	128.84	0.175%	-0.15%	-0.01%	-1.83%	29.07%	9.86	9.74	1.18
5 Plus Bond Index (Return)	232.64	232.20	0.190%	-0.08%	0.31%	-0.08%	132.64%	9.86	9.74	1.18
10 Plus Bond Index (Clean)	139.35	139.03	0.237%	-0.19%	-0.04%	-1.56%	39.35%	14.55	14.33	1.53
10 Plus Bond Index (Return)	261.44	260.79	0.249%	-0.13%	0.31%	0.42%	161.44%	14.55	14.33	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	102.98	1.77	147	104.76	0.00	7,090	7,301	7427
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.96	0.40	25	106.36	0.00	6,022	6,381	6405
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.21	2.56	208	109.77	0.00	10,613	11,378	11650
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.69	0.34	25	111.03	0.00	6,755	7,477	7500
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.53	242	103.74	0.00	6,828	7,047	7083
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.14	0.00	25	100.14	0.00	5,000	5,007	5007
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.86	2.53	237	119.39	0.00	6,986	8,103	8278
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.78	2.23	239	119.01	0.00	8,031	9,379	9557
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.72	3.61	244	134.33	0.00	11,490	15,020	15435
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.49	0.50	181	102.98	0.00	11,319	11,600	11656
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.46	0.45	181	99.91	0.00	8,322	8,217	8254
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.04	1.19	181	114.23	0.00	9,402	10,628	10740
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.78	0.10	26	100.88	0.00	3,000	3,023	3026
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.29	0.74	209	99.03	0.00	4,000	3,932	3961
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.59	0.84	181	102.43	0.00	5,292	5,376	5421
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.75	1.46	267	106.21	0.00	8,546	8,952	9077

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Bond Index Constituent

Clean Price Performance			Index Price 12-Nov-2018	Previous Index Price 09-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	102.98	103.01	-0.027%	-0.098%	-0.549%	-3.985%	-0.61	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.96	105.96	-0.006%	-0.187%	-0.741%	-5.041%	-0.50	0.93	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	107.21	107.21	-0.001%	-0.071%	-0.419%	-3.947%	-0.53	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.69	110.68	0.012%	-0.117%	-0.393%	-4.079%	-0.51	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	103.17	0.038%	0.019%	0.089%	-0.686%	-0.16	3.29	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	100.07	0.068%	0.009%	0.199%	0.255%	-0.03	3.93	3.93
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.86	116.80	0.056%	-0.187%	-0.197%	-2.587%	0.02	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.78	116.69	0.075%	-0.133%	-0.086%	-2.294%	0.23	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.72	130.59	0.096%	-0.181%	-0.256%	-3.405%	0.46	5.49	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.49	102.31	0.168%	-0.069%	0.180%	-0.434%	0.66	7.23	7.18
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.46	99.27	0.197%	-0.061%	0.234%		0.96	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.04	112.80	0.212%	-0.222%	-0.161%	-2.192%	1.18	10.17	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.78	100.53	0.255%	-0.029%			1.28	11.44	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.29	98.04	0.256%	-0.034%	0.235%		1.43	13.20	13.01
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.59	101.32	0.262%	-0.191%	0.107%	-2.061%	1.60	15.92	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.75	104.50	0.236%	-0.289%	-0.061%	-0.870%	1.77	20.55	20.19

Return Price Performance			Index Price 12-Nov-2018	Previous Index Price 09-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	104.76	104.75	0.008%	0.042%	-0.026%	-4.416%	-0.61	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.36	106.32	0.040%	-0.005%	-5.310%	-5.662%	-0.50	0.93	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.74	0.033%	0.066%	0.094%	-4.345%	-0.53	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.03	110.98	0.049%	0.031%	-4.161%	-4.598%	-0.51	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.69	0.043%	0.044%	0.183%	-0.780%	-0.16	3.29	3.29
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.14	100.07	0.068%	0.009%	0.199%	0.255%	-0.03	3.93	3.93
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.39	119.30	0.081%	-0.076%	0.209%	-2.931%	0.02	4.02	4.02
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.01	118.89	0.098%	-0.037%	0.268%	-2.603%	0.23	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.33	134.16	0.127%	-0.044%	0.246%	-3.798%	0.46	5.49	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.98	102.80	0.175%	-0.037%	0.299%	-0.556%	0.66	7.23	7.18
IE00BDHDPQ37	BDHDPQ3	0.9 Treas Bnd 2028	99.91	99.70	0.205%	-0.032%	0.345%		0.96	9.11	9.02
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.23	113.97	0.227%	-0.150%	0.100%	-2.428%	1.18	10.17	10.05
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.88	100.61	0.265%	0.015%			1.28	11.44	11.30
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.03	98.77	0.264%	0.009%	0.395%		1.43	13.20	13.01

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.43	102.15	0.273%	-0.135%	0.312%	-2.248%	1.60	15.92	15.67
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.21	105.95	0.248%	-0.224%	0.173%	-1.095%	1.77	20.55	20.19