

Euronext Dublin - Daily Bond Index Report

Wednesday 14 November, 2018



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Bond Indices Performance

Index	Close Value 14-Nov-2018	Previous Close Value 13-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	112.86	-0.101%	-0.32%	-0.32%	-2.65%	12.74%	6.71	6.64	1.02
All Bond Index (Return)	203.54	203.73	-0.092%	-0.21%	0.05%	-0.29%	103.54%	6.71	6.64	1.02
Under 3 Bond Index (Clean)	81.75	81.77	-0.022%	-0.16%	-0.55%	-4.23%	-18.25%	1.22	1.23	-0.51
Under 3 Bond Index (Return)	142.52	142.53	-0.010%	0.02%	0.03%	-0.41%	42.52%	1.22	1.23	-0.51
Under 5 Bond Index (Clean)	95.45	95.47	-0.020%	-0.15%	-0.37%	-3.28%	-4.55%	2.19	2.19	-0.20
Under 5 Bond Index (Return)	168.38	168.39	-0.010%	-0.01%	0.07%	-0.22%	68.38%	2.19	2.19	-0.20
Under 10 Bond Index (Clean)	107.54	107.58	-0.043%	-0.21%	-0.28%	-2.81%	7.54%	4.15	4.13	0.40
Under 10 Bond Index (Return)	190.33	190.39	-0.034%	-0.09%	0.11%	-0.35%	90.33%	4.15	4.13	0.40
5 Plus Bond Index (Clean)	128.69	128.89	-0.157%	-0.44%	-0.30%	-2.11%	28.69%	9.84	9.72	1.21
5 Plus Bond Index (Return)	232.00	232.35	-0.149%	-0.35%	0.03%	-0.35%	132.00%	9.84	9.72	1.21
10 Plus Bond Index (Clean)	138.70	139.08	-0.278%	-0.66%	-0.51%	-2.02%	38.70%	14.54	14.31	1.56
10 Plus Bond Index (Return)	260.24	260.95	-0.270%	-0.59%	-0.15%	-0.04%	160.24%	14.54	14.31	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	102.93	1.80	149	104.72	0.00	7,090	7,297	7425
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.90	0.44	27	106.34	0.00	6,022	6,378	6404
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.18	2.59	210	109.77	0.00	10,613	11,375	11650
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.64	0.37	27	111.01	0.00	6,635	7,407	7432
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.13	0.54	244	103.67	0.00	6,828	7,041	7078
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.07	0.00	27	100.07	0.00	5,000	5,004	5004
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.79	2.55	239	119.34	0.00	6,986	8,159	8337
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.67	2.25	241	118.91	0.00	8,031	9,369	9550
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.52	3.64	246	134.16	0.00	11,490	14,998	15416
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.33	0.50	183	102.83	0.00	11,319	11,582	11639
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.21	0.45	183	99.67	0.00	8,322	8,256	8294
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.68	1.20	183	113.88	0.00	9,402	10,594	10707
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.43	0.10	28	100.54	0.00	3,000	3,013	3016
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.89	0.75	211	98.64	0.00	4,000	3,916	3946
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.08	0.85	183	101.93	0.00	5,312	5,369	5415
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.02	1.47	269	105.49	0.00	8,596	8,910	9036

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Bond Index Constituent

Clean Price Performance			Index Price 14-Nov-2018	Previous Index Price 13-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	102.93	102.96	-0.033%	-0.152%	-0.604%	-4.037%	-0.57	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.90	105.94	-0.034%	-0.241%	-0.794%	-5.092%	-0.48	0.92	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	107.18	107.19	-0.011%	-0.102%	-0.450%	-3.977%	-0.52	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.64	110.66	-0.018%	-0.166%	-0.442%	-4.126%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.13	103.15	-0.015%	-0.053%	0.016%	-0.758%	-0.14	3.28	3.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	100.09	-0.015%	-0.052%	0.138%	0.194%	-0.02	3.92	3.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.79	116.81	-0.016%	-0.252%	-0.262%	-2.650%	0.03	4.01	4.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.67	116.71	-0.039%	-0.230%	-0.184%	-2.390%	0.25	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.52	130.59	-0.053%	-0.328%	-0.403%	-3.547%	0.48	5.48	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.33	102.41	-0.075%	-0.223%	0.025%	-0.588%	0.68	7.23	7.18
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.21	99.34	-0.128%	-0.309%	-0.015%		0.99	9.10	9.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.68	112.88	-0.173%	-0.541%	-0.480%	-2.505%	1.21	10.16	10.04
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.43	100.64	-0.207%	-0.376%			1.31	11.43	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.89	98.13	-0.242%	-0.441%	-0.174%		1.46	13.19	13.00
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.08	101.40	-0.315%	-0.689%	-0.392%	-2.550%	1.63	15.91	15.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.02	104.45	-0.418%	-0.988%	-0.761%	-1.564%	1.81	20.52	20.15

Return Price Performance			Index Price 14-Nov-2018	Previous Index Price 13-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	104.75	-0.021%	0.011%	-0.056%	-4.445%	-0.57	0.59	0.59
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.34	106.36	-0.019%	-0.028%	-5.332%	-5.685%	-0.48	0.92	0.93
IE0034074488	3407448	4.5 Treas Bnd 2020	109.77	109.77	0.000%	0.058%	0.087%	-4.352%	-0.52	1.38	1.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.01	111.01	-0.005%	0.007%	-4.184%	-4.620%	-0.50	1.88	1.89
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.67	103.68	-0.012%	-0.023%	0.116%	-0.847%	-0.14	3.28	3.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.07	100.09	-0.015%	-0.052%	0.138%	0.194%	-0.02	3.92	3.92
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.34	119.35	-0.007%	-0.121%	0.164%	-2.975%	0.03	4.01	4.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.91	118.95	-0.030%	-0.117%	0.188%	-2.680%	0.25	4.91	4.90
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.16	134.22	-0.041%	-0.165%	0.125%	-3.915%	0.48	5.48	5.46
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.83	102.90	-0.072%	-0.185%	0.150%	-0.704%	0.68	7.23	7.18
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.67	99.79	-0.125%	-0.274%	0.101%		0.99	9.10	9.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.88	114.07	-0.165%	-0.455%	-0.206%	-2.726%	1.21	10.16	10.04
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.54	100.74	-0.203%	-0.324%			1.31	11.43	11.29
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.64	98.87	-0.236%	-0.389%	-0.004%		1.46	13.19	13.00

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.93	102.25	-0.308%	-0.620%	-0.175%	-2.724%	1.63	15.91	15.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.49	105.92	-0.408%	-0.904%	-0.510%	-1.769%	1.81	20.52	20.15