

Euronext Dublin - Daily Bond Index Report

Thursday 15 November, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 15-Nov-2018	Previous Close Value 14-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.84	112.74	0.088%	-0.23%	-0.24%	-2.57%	12.84%	6.71	6.64	1.00
All Bond Index (Return)	203.73	203.54	0.094%	-0.12%	0.15%	-0.20%	103.73%	6.71	6.64	1.00
Under 3 Bond Index (Clean)	81.73	81.75	-0.029%	-0.18%	-0.58%	-4.26%	-18.28%	1.21	1.22	-0.52
Under 3 Bond Index (Return)	142.50	142.52	-0.017%	0.00%	0.02%	-0.42%	42.50%	1.21	1.22	-0.52
Under 5 Bond Index (Clean)	95.45	95.45	0.002%	-0.14%	-0.37%	-3.27%	-4.55%	2.18	2.18	-0.21
Under 5 Bond Index (Return)	168.40	168.38	0.011%	0.00%	0.08%	-0.21%	68.40%	2.18	2.18	-0.21
Under 10 Bond Index (Clean)	107.60	107.54	0.060%	-0.15%	-0.22%	-2.75%	7.60%	4.14	4.13	0.38
Under 10 Bond Index (Return)	190.46	190.33	0.067%	-0.02%	0.17%	-0.28%	90.46%	4.14	4.13	0.38
5 Plus Bond Index (Clean)	128.88	128.69	0.147%	-0.29%	-0.16%	-1.97%	28.88%	9.84	9.72	1.19
5 Plus Bond Index (Return)	232.35	232.00	0.151%	-0.20%	0.18%	-0.20%	132.35%	9.84	9.72	1.19
10 Plus Bond Index (Clean)	138.94	138.70	0.174%	-0.49%	-0.34%	-1.85%	38.94%	14.53	14.31	1.55
10 Plus Bond Index (Return)	260.70	260.24	0.177%	-0.41%	0.03%	0.13%	160.70%	14.53	14.31	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	102.88	1.81	150	104.68	0.00	7,090	7,294	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.85	0.45	28	106.30	0.00	6,022	6,375	6402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.16	2.60	211	109.76	0.00	10,613	11,373	11649
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.62	0.38	28	111.00	0.00	6,635	7,339	7365
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.16	0.54	245	103.70	0.00	6,828	7,043	7080
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.16	0.00	28	100.16	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.85	2.56	240	119.41	0.00	6,986	8,163	8342
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.78	2.25	242	119.03	0.00	8,031	9,378	9559
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.62	3.65	247	134.27	0.00	11,490	15,008	15428
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.51	0.50	184	103.01	0.00	11,319	11,602	11659
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.42	0.45	184	99.87	0.00	8,322	8,273	8311
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.90	1.21	184	114.11	0.00	9,402	10,615	10728
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.65	0.11	29	100.76	0.00	3,000	3,019	3023
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.05	0.76	212	98.80	0.00	4,000	3,922	3952
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.27	0.86	184	102.13	0.00	5,312	5,380	5425
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.15	1.48	270	105.63	0.00	8,596	8,953	9080

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Bond Index Constituent

Clean Price Performance			Index Price 15-Nov-2018	Previous Index Price 14-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	102.88	102.93	-0.050%	-0.202%	-0.653%	-4.085%	-0.55	0.58	0.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.85	105.90	-0.044%	-0.285%	-0.838%	-5.134%	-0.48	0.91	0.92
IE0034074488	3407448	4.5 Treas Bnd 2020	107.16	107.18	-0.017%	-0.118%	-0.466%	-3.993%	-0.54	1.37	1.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.62	110.64	-0.016%	-0.182%	-0.458%	-4.141%	-0.51	1.87	1.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.16	103.13	0.028%	-0.025%	0.045%	-0.730%	-0.15	3.27	3.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.16	100.07	0.090%	0.038%	0.228%	0.284%	-0.04	3.91	3.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.85	116.79	0.051%	-0.201%	-0.211%	-2.600%	0.01	4.01	4.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.78	116.67	0.096%	-0.134%	-0.088%	-2.296%	0.23	4.90	4.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.62	130.52	0.071%	-0.257%	-0.332%	-3.478%	0.47	5.48	5.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.51	102.33	0.173%	-0.051%	0.198%	-0.416%	0.66	7.22	7.17
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.42	99.21	0.204%	-0.107%	0.188%		0.97	9.09	9.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.90	112.68	0.196%	-0.346%	-0.285%	-2.314%	1.19	10.16	10.04
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.65	100.43	0.217%	-0.160%			1.29	11.43	11.28
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.05	97.89	0.163%	-0.279%	-0.011%		1.45	13.18	12.99
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.27	101.08	0.191%	-0.499%	-0.202%	-2.364%	1.62	15.90	15.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.15	104.02	0.126%	-0.863%	-0.636%	-1.440%	1.80	20.51	20.15

Return Price Performance			Index Price 15-Nov-2018	Previous Index Price 14-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	104.68	104.72	-0.037%	-0.026%	-0.094%	-4.481%	-0.55	0.58	0.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.30	106.34	-0.029%	-0.057%	-5.359%	-5.712%	-0.48	0.91	0.92
IE0034074488	3407448	4.5 Treas Bnd 2020	109.76	109.77	-0.005%	0.053%	0.081%	-4.357%	-0.54	1.37	1.38
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	111.00	111.01	-0.004%	0.004%	-4.187%	-4.623%	-0.51	1.87	1.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.70	103.67	0.030%	0.007%	0.146%	-0.818%	-0.15	3.27	3.28
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.16	100.07	0.090%	0.038%	0.228%	0.284%	-0.04	3.91	3.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.41	119.34	0.059%	-0.063%	0.222%	-2.918%	0.01	4.01	4.01
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.03	118.91	0.102%	-0.015%	0.290%	-2.581%	0.23	4.90	4.89
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.27	134.16	0.080%	-0.085%	0.205%	-3.837%	0.47	5.48	5.45
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.01	102.83	0.175%	-0.011%	0.325%	-0.530%	0.66	7.22	7.17
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.87	99.67	0.206%	-0.069%	0.307%		0.97	9.09	9.01
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.11	113.88	0.200%	-0.256%	-0.006%	-2.531%	1.19	10.16	10.04
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.76	100.54	0.220%	-0.105%			1.29	11.43	11.28
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.80	98.64	0.166%	-0.223%	0.162%		1.45	13.18	12.99

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.13	101.93	0.193%	-0.428%	0.018%	-2.536%	1.62	15.90	15.65
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.63	105.49	0.130%	-0.775%	-0.381%	-1.642%	1.80	20.51	20.15