

Euronext Dublin - Daily Bond Index Report

Friday 16 November, 2018



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Bond Indices Performance

Index	Close Value 16-Nov-2018	Previous Close Value 15-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.37	112.84	-0.422%	-0.65%	-0.66%	-2.98%	12.37%	6.68	6.61	1.06
All Bond Index (Return)	202.90	203.73	-0.409%	-0.53%	-0.26%	-0.61%	102.90%	6.68	6.61	1.06
Under 3 Bond Index (Clean)	81.69	81.73	-0.045%	-0.23%	-0.63%	-4.30%	-18.31%	1.21	1.22	-0.50
Under 3 Bond Index (Return)	142.45	142.50	-0.033%	-0.03%	-0.02%	-0.46%	42.45%	1.21	1.22	-0.50
Under 5 Bond Index (Clean)	95.34	95.45	-0.124%	-0.27%	-0.49%	-3.39%	-4.67%	2.17	2.18	-0.16
Under 5 Bond Index (Return)	168.21	168.40	-0.112%	-0.11%	-0.03%	-0.32%	68.21%	2.17	2.18	-0.16
Under 10 Bond Index (Clean)	107.31	107.60	-0.271%	-0.42%	-0.49%	-3.01%	7.31%	4.14	4.12	0.44
Under 10 Bond Index (Return)	189.96	190.46	-0.259%	-0.28%	-0.09%	-0.54%	89.96%	4.14	4.12	0.44
5 Plus Bond Index (Clean)	128.07	128.88	-0.628%	-0.92%	-0.78%	-2.58%	28.07%	9.81	9.69	1.25
5 Plus Bond Index (Return)	230.93	232.35	-0.613%	-0.81%	-0.43%	-0.81%	130.93%	9.81	9.69	1.25
10 Plus Bond Index (Clean)	137.72	138.94	-0.879%	-1.37%	-1.21%	-2.72%	37.72%	14.50	14.27	1.61
10 Plus Bond Index (Return)	258.45	260.70	-0.865%	-1.27%	-0.84%	-0.73%	158.45%	14.50	14.27	1.61

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	102.86	1.82	151	104.68	0.00	7,090	7,293	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.82	0.47	29	106.29	0.00	6,022	6,373	6401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.11	2.61	212	109.73	0.00	10,613	11,368	11646
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.52	0.40	29	110.91	0.00	6,635	7,332	7359
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	102.90	0.54	246	103.44	0.00	6,828	7,025	7062
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	99.91	0.00	29	99.91	0.00	5,000	4,996	4996
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.57	2.58	241	119.14	0.00	6,986	8,143	8323
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.38	2.26	243	118.65	0.00	8,031	9,347	9529
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.09	3.67	248	133.76	0.00	11,490	14,948	15369
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	101.99	0.51	185	102.49	0.00	11,319	11,544	11601
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	98.85	0.46	185	99.31	0.00	8,322	8,226	8264
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.29	1.22	185	113.51	0.00	9,402	10,557	10671
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	99.97	0.11	30	100.08	0.00	3,000	2,999	3002
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.17	0.76	213	97.93	0.00	4,000	3,887	3917
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	100.32	0.86	185	101.18	0.00	5,312	5,329	5375
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	102.79	1.49	271	104.28	0.00	8,596	8,836	8964

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Bond Index Constituent

Clean Price Performance			Index Price 16-Nov-2018	Previous Index Price 15-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	102.86	102.88	-0.014%	-0.215%	-0.666%	-4.098%	-0.55	0.58	0.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.82	105.85	-0.034%	-0.319%	-0.872%	-5.167%	-0.47	0.91	0.91
IE0034074488	3407448	4.5 Treas Bnd 2020	107.11	107.16	-0.042%	-0.160%	-0.508%	-4.034%	-0.52	1.37	1.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.52	110.62	-0.094%	-0.276%	-0.552%	-4.231%	-0.47	1.86	1.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	102.90	103.16	-0.255%	-0.280%	-0.210%	-0.983%	-0.07	3.27	3.27
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	100.16	-0.251%	-0.213%	-0.023%	0.033%	0.02	3.91	3.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.57	116.85	-0.238%	-0.438%	-0.448%	-2.832%	0.07	4.00	4.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.38	116.78	-0.337%	-0.471%	-0.425%	-2.625%	0.29	4.90	4.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.09	130.62	-0.404%	-0.660%	-0.735%	-3.868%	0.54	5.47	5.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	101.99	102.51	-0.506%	-0.557%	-0.309%	-0.920%	0.73	7.21	7.16
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	98.85	99.42	-0.567%	-0.673%	-0.380%		1.03	9.09	9.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.29	112.90	-0.543%	-0.887%	-0.827%	-2.844%	1.24	10.15	10.03
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	99.97	100.65	-0.674%	-0.832%			1.35	11.42	11.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.17	98.05	-0.895%	-1.172%	-0.907%		1.52	13.17	12.97
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	100.32	101.27	-0.940%	-1.434%	-1.140%	-3.282%	1.68	15.88	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	102.79	104.15	-1.301%	-2.153%	-1.929%	-2.723%	1.86	20.47	20.09

Return Price Performance			Index Price 16-Nov-2018	Previous Index Price 15-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	104.68	-0.002%	-0.028%	-0.095%	-4.483%	-0.55	0.58	0.58
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.29	106.30	-0.018%	-0.075%	-5.376%	-5.729%	-0.47	0.91	0.91
IE0034074488	3407448	4.5 Treas Bnd 2020	109.73	109.76	-0.029%	0.024%	0.052%	-4.385%	-0.52	1.37	1.37
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.91	111.00	-0.082%	-0.078%	-4.266%	-4.702%	-0.47	1.86	1.87
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.44	103.70	-0.252%	-0.245%	-0.106%	-1.067%	-0.07	3.27	3.27
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	99.91	100.16	-0.251%	-0.213%	-0.023%	0.033%	0.02	3.91	3.91
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.14	119.41	-0.224%	-0.286%	-0.002%	-3.135%	0.07	4.00	4.00
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.65	119.03	-0.323%	-0.338%	-0.034%	-2.896%	0.29	4.90	4.88
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.76	134.27	-0.382%	-0.467%	-0.178%	-4.205%	0.54	5.47	5.44
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.49	103.01	-0.501%	-0.512%	-0.177%	-1.028%	0.73	7.21	7.16
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.31	99.87	-0.563%	-0.631%	-0.257%		1.03	9.09	9.00
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.51	114.11	-0.532%	-0.787%	-0.538%	-3.049%	1.24	10.15	10.03
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.08	100.76	-0.669%	-0.773%			1.35	11.42	11.27
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.93	98.80	-0.885%	-1.106%	-0.724%		1.52	13.17	12.97

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.18	102.13	-0.926%	-1.350%	-0.909%	-3.438%	1.68	15.88	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.28	105.63	-1.277%	-2.042%	-1.653%	-2.898%	1.86	20.47	20.09