

Euronext Dublin - Weekly Bond Index Report

Friday 2 November, 2018



28 Anglesea Street

Dublin 2, Ireland

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Bond Indices Performance

Index	Close Value 2-Nov-2018	Week to Date 26-Oct-2018	Performance			Since Inception	Macaulay Duration	Modified Duration	Yield to Maturity
			MTD	QTD	YTD				
All Bond Index (Clean)	112.83	-0.32%	-0.25%	-0.25%	-2.58%	12.83%	6.73	6.67	1.02
All Bond Index (Return)	203.51	-0.26%	-0.23%	0.04%	-0.31%	103.51%	6.73	6.67	1.02
Under 3 Bond Index (Clean)	81.84	-0.10%	-0.05%	-0.45%	-4.13%	-18.16%	1.25	1.26	-0.49
Under 3 Bond Index (Return)	142.46	-0.02%	-0.02%	-0.01%	-0.45%	42.46%	1.25	1.26	-0.49
Under 5 Bond Index (Clean)	95.52	-0.12%	-0.07%	-0.30%	-3.21%	-4.48%	2.20	2.20	-0.19
Under 5 Bond Index (Return)	168.31	-0.05%	-0.05%	0.03%	-0.26%	68.31%	2.20	2.20	-0.19
Under 10 Bond Index (Clean)	107.59	-0.20%	-0.15%	-0.23%	-2.76%	7.59%	4.15	4.14	0.40
Under 10 Bond Index (Return)	190.24	-0.14%	-0.13%	0.06%	-0.40%	90.24%	4.15	4.14	0.40
5 Plus Bond Index (Clean)	128.79	-0.46%	-0.37%	-0.23%	-2.04%	28.79%	9.87	9.76	1.20
5 Plus Bond Index (Return)	232.00	-0.41%	-0.35%	0.03%	-0.35%	132.00%	9.87	9.76	1.20
10 Plus Bond Index (Clean)	138.88	-0.66%	-0.53%	-0.38%	-1.89%	38.88%	14.57	14.34	1.55
10 Plus Bond Index (Return)	260.43	-0.62%	-0.52%	-0.08%	0.03%	160.43%	14.57	14.34	1.55

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Bond Index 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	103.04	1.65	137	104.69	0.00	7,090	7,305	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	106.08	0.24	15	106.33	0.00	6,022	6,389	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	107.25	2.44	198	109.69	0.00	10,613	11,382	11641
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.76	0.21	15	110.97	0.00	6,755	7,482	7496
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.51	232	103.60	0.00	6,828	7,039	7073
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.01	0.00	15	100.01	0.00	5,000	5,001	5001
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.92	2.43	227	119.34	0.00	6,583	7,697	7857
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.69	2.13	229	118.83	0.00	8,031	9,372	9543
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.72	3.46	234	134.18	0.00	11,490	15,020	15418
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.30	0.47	171	102.77	0.00	11,319	11,579	11632
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.12	0.42	171	99.54	0.00	7,862	7,792	7826
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.83	1.12	171	113.95	0.00	9,402	10,608	10713
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.37	0.06	16	100.43	0.00	3,000	3,011	3013
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	97.85	0.71	199	98.56	0.00	4,000	3,914	3942
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.18	0.80	171	101.97	0.00	5,292	5,354	5396
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.33	1.41	257	105.74	0.00	8,546	8,916	9036

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Nov-2018	Week to Date 26-Oct-2018	MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	103.04	-0.09%	-0.05%	-0.50%	-3.94%	-0.52	0.61	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.08	-0.18%	-0.07%	-0.62%	-4.93%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	107.25	-0.09%	-0.04%	-0.39%	-3.92%	-0.48	1.41	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.76	-0.08%	-0.05%	-0.33%	-4.02%	-0.49	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	-0.10%	-0.09%	-0.02%	-0.80%	-0.12	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	-0.13%	-0.11%	0.08%	0.13%	0.00	3.95	3.95
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.92	-0.17%	-0.14%	-0.15%	-2.54%	0.02	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.69	-0.25%	-0.21%	-0.16%	-2.37%	0.26	4.93	4.92
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	130.72	-0.22%	-0.18%	-0.26%	-3.40%	0.48	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.30	-0.29%	-0.25%	0.00%	-0.62%	0.69	7.25	7.20
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	99.12	-0.54%	-0.41%	-0.11%		1.00	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.83	-0.56%	-0.41%	-0.35%	-2.38%	1.20	10.19	10.07
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.37	-0.59%	-0.44%			1.32	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	97.85	-0.61%	-0.48%	-0.22%		1.47	13.22	13.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.18	-0.73%	-0.59%	-0.30%	-2.46%	1.63	15.94	15.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.33	-0.79%	-0.69%	-0.46%	-1.27%	1.79	20.56	20.19

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 02-Nov-2018	Week to Date 26-Oct-2018	MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.69	-0.01%	-0.02%	-0.09%	-4.48%	-0.52	0.61	0.62
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.33	-0.07%	-0.04%	-5.34%	-5.69%	-0.49	0.95	0.95
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	-0.01%	-0.01%	0.01%	-4.42%	-0.48	1.41	1.41
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	0.00%	-0.03%	-4.22%	-4.65%	-0.49	1.90	1.91
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.60	-0.08%	-0.09%	0.05%	-0.91%	-0.12	3.31	3.31
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.01	-0.13%	-0.11%	0.08%	0.13%	0.00	3.95	3.95
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.34	-0.10%	-0.12%	0.17%	-2.97%	0.02	4.04	4.04
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	118.83	-0.19%	-0.19%	0.12%	-2.75%	0.26	4.93	4.92
IE00B4TVOD44	B4TVOD4	5.4 Treas Bnd 2025	134.18	-0.14%	-0.15%	0.14%	-3.90%	0.48	5.51	5.49
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.77	-0.27%	-0.25%	0.09%	-0.77%	0.69	7.25	7.20
IE00BDHDPRA4	BDHDPRA	0.9 Treas Bnd 2028	99.54	-0.52%	-0.40%	-0.02%		1.00	9.13	9.04
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.95	-0.52%	-0.40%	-0.15%	-2.67%	1.20	10.19	10.07

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IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.43	-0.57%	-0.43%			1.32	11.46	11.31
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.56	-0.58%	-0.47%	-0.09%		1.47	13.22	13.02
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.97	-0.69%	-0.58%	-0.14%	-2.68%	1.63	15.94	15.68
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.74	-0.74%	-0.67%	-0.28%	-1.54%	1.79	20.56	20.19

