

Euronext Dublin - Daily Bond Index Report

Monday 3 December, 2018



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Bond Indices Performance

Index	Close Value 03-Dec-2018	Previous Close Value 30-Nov-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.01	113.08	-0.057%	-0.06%	-0.09%	-2.42%	13.01%	6.68	6.61	0.97
All Bond Index (Return)	204.30	204.37	-0.034%	-0.03%	0.43%	0.08%	104.30%	6.68	6.61	0.97
Under 3 Bond Index (Clean)	81.52	81.53	-0.021%	-0.02%	-0.83%	-4.50%	-18.48%	1.17	1.17	-0.50
Under 3 Bond Index (Return)	142.45	142.43	0.017%	0.02%	-0.01%	-0.45%	42.45%	1.17	1.17	-0.50
Under 5 Bond Index (Clean)	95.32	95.34	-0.027%	-0.03%	-0.51%	-3.41%	-4.68%	2.14	2.14	-0.22
Under 5 Bond Index (Return)	168.44	168.44	0.001%	0.00%	0.11%	-0.18%	68.44%	2.14	2.14	-0.22
Under 10 Bond Index (Clean)	107.64	107.69	-0.049%	-0.05%	-0.19%	-2.72%	7.64%	4.11	4.09	0.34
Under 10 Bond Index (Return)	190.79	190.84	-0.024%	-0.02%	0.35%	-0.11%	90.79%	4.11	4.09	0.34
5 Plus Bond Index (Clean)	129.33	129.43	-0.076%	-0.08%	0.19%	-1.62%	29.33%	9.80	9.69	1.15
5 Plus Bond Index (Return)	233.40	233.54	-0.058%	-0.06%	0.64%	0.25%	133.40%	9.80	9.69	1.15
10 Plus Bond Index (Clean)	139.64	139.75	-0.080%	-0.08%	0.17%	-1.36%	39.64%	14.49	14.28	1.51
10 Plus Bond Index (Return)	262.24	262.41	-0.064%	-0.06%	0.62%	0.72%	162.24%	14.49	14.28	1.51

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	102.67	2.03	168	104.69	0.00	7,090	7,279	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.56	0.74	46	106.31	0.00	6,022	6,358	6402
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.87	2.82	229	109.69	0.00	10,613	11,342	11642
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.32	0.63	46	110.95	0.00	6,615	7,297	7339
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.20	0.58	263	103.77	0.00	6,828	7,046	7085
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.26	0.00	46	100.26	0.00	5,000	5,013	5013
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.85	2.76	258	119.61	0.00	7,006	8,186	8380
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.77	2.42	260	119.19	0.00	8,031	9,377	9572
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.85	3.92	265	134.77	0.00	11,490	15,035	15486
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.88	0.55	202	103.43	0.00	11,319	11,645	11707
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.86	0.50	202	100.35	0.00	8,322	8,310	8351
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	1.33	202	114.90	0.00	9,402	10,678	10802
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.32	0.17	47	101.49	0.00	3,000	3,040	3045
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.55	0.82	230	99.37	0.00	4,000	3,942	3975
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.90	0.94	202	102.84	0.00	5,312	5,413	5463
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.44	1.58	288	106.02	0.00	8,596	8,978	9113

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Bond Index Constituent

Clean Price Performance			Index Price 03-Dec-2018	Previous Index Price 30-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	102.67	102.68	-0.012%	-0.012%	-0.854%	-4.279%	-0.57	0.53	0.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.56	105.58	-0.012%	-0.012%	-1.108%	-5.392%	-0.48	0.87	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	106.87	106.90	-0.025%	-0.025%	-0.736%	-4.253%	-0.49	1.33	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.32	110.35	-0.029%	-0.029%	-0.727%	-4.400%	-0.48	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.20	103.21	-0.015%	-0.015%	0.080%	-0.695%	-0.17	3.23	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.29	-0.027%	-0.027%	0.322%	0.378%	-0.07	3.87	3.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.85	116.93	-0.068%	-0.068%	-0.208%	-2.597%	-0.03	3.96	3.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.77	116.84	-0.064%	-0.064%	-0.098%	-2.306%	0.21	4.86	4.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.85	130.93	-0.060%	-0.060%	-0.153%	-3.305%	0.41	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.88	102.97	-0.085%	-0.085%	0.565%	-0.051%	0.60	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.86	99.95	-0.093%	-0.093%	0.631%		0.92	9.05	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	113.72	-0.132%	-0.132%	0.306%	-1.734%	1.13	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.32	101.48	-0.164%	-0.164%			1.23	11.39	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.55	98.70	-0.153%	-0.153%	0.500%		1.41	13.14	12.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.90	102.04	-0.137%	-0.137%	0.415%	-1.760%	1.58	15.87	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.44	104.36	0.077%	0.077%	-0.359%	-1.165%	1.79	20.48	20.12

Return Price Performance			Index Price 03-Dec-2018	Previous Index Price 30-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	104.69	104.67	0.023%	0.023%	-0.085%	-4.473%	-0.57	0.53	0.54
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.31	106.27	0.034%	0.034%	-5.356%	-5.709%	-0.48	0.87	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	109.69	109.68	0.009%	0.009%	0.019%	-4.416%	-0.49	1.33	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.95	110.94	0.008%	0.008%	-4.233%	-4.669%	-0.48	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.77	103.78	-0.009%	-0.009%	0.219%	-0.745%	-0.17	3.23	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.26	100.29	-0.027%	-0.027%	0.322%	0.378%	-0.07	3.87	3.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.61	119.66	-0.040%	-0.040%	0.388%	-2.758%	-0.03	3.96	3.96
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.19	119.24	-0.039%	-0.039%	0.421%	-2.454%	0.21	4.86	4.85
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.77	134.81	-0.025%	-0.025%	0.580%	-3.478%	0.41	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.43	103.51	-0.077%	-0.077%	0.738%	-0.121%	0.60	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.35	100.44	-0.086%	-0.086%	0.792%		0.92	9.05	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.90	115.03	-0.113%	-0.113%	0.684%	-1.858%	1.13	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.49	101.65	-0.152%	-0.152%			1.23	11.39	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.37	99.51	-0.141%	-0.141%	0.735%		1.41	13.14	12.96

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.84	102.97	-0.122%	-0.122%	0.714%	-1.857%	1.58	15.87	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.02	105.92	0.091%	0.091%	-0.013%	-1.279%	1.79	20.48	20.12