

Euronext Dublin - Daily Bond Index Report



Tuesday 4 December, 2018

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Bond Indices Performance

Index	Close Value 04-Dec-2018	Previous Close Value 03-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.13	113.01	0.101%	0.04%	0.01%	-2.32%	13.13%	6.68	6.62	0.96
All Bond Index (Return)	204.52	204.30	0.107%	0.07%	0.53%	0.19%	104.52%	6.68	6.62	0.96
Under 3 Bond Index (Clean)	81.51	81.52	-0.006%	-0.03%	-0.84%	-4.51%	-18.49%	1.17	1.17	-0.50
Under 3 Bond Index (Return)	142.46	142.45	0.007%	0.02%	-0.01%	-0.45%	42.46%	1.17	1.17	-0.50
Under 5 Bond Index (Clean)	95.33	95.32	0.015%	-0.01%	-0.50%	-3.40%	-4.67%	2.13	2.14	-0.23
Under 5 Bond Index (Return)	168.48	168.44	0.024%	0.02%	0.13%	-0.16%	68.48%	2.13	2.14	-0.23
Under 10 Bond Index (Clean)	107.68	107.64	0.045%	0.00%	-0.14%	-2.68%	7.68%	4.10	4.09	0.33
Under 10 Bond Index (Return)	190.89	190.79	0.051%	0.03%	0.40%	-0.06%	90.89%	4.10	4.09	0.33
5 Plus Bond Index (Clean)	129.54	129.33	0.161%	0.08%	0.35%	-1.47%	29.54%	9.81	9.70	1.13
5 Plus Bond Index (Return)	233.79	233.40	0.165%	0.11%	0.80%	0.42%	133.79%	9.81	9.70	1.13
10 Plus Bond Index (Clean)	140.02	139.64	0.274%	0.19%	0.44%	-1.09%	40.02%	14.50	14.29	1.49
10 Plus Bond Index (Return)	262.96	262.24	0.276%	0.21%	0.90%	1.00%	162.96%	14.50	14.29	1.49

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	102.66	2.04	169	104.70	0.00	7,090	7,279	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.55	0.76	47	106.31	0.00	6,022	6,357	6403
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.87	2.84	230	109.70	0.00	10,613	11,342	11643
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.31	0.64	47	110.96	0.00	6,615	7,297	7339
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.24	0.58	264	103.82	0.00	6,828	7,049	7088
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.29	0.00	47	100.29	0.00	5,000	5,014	5014
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.92	2.77	259	119.69	0.00	7,006	8,191	8385
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.87	2.43	261	119.30	0.00	8,031	9,386	9581
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.91	3.94	266	134.85	0.00	11,490	15,042	15494
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.99	0.56	203	103.55	0.00	11,319	11,658	11720
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.95	0.50	203	100.45	0.00	8,322	8,317	8359
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.71	1.34	203	115.04	0.00	9,402	10,690	10816
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.48	0.18	48	101.65	0.00	3,000	3,044	3050
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.74	0.82	231	99.56	0.00	4,000	3,950	3982
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.13	0.95	203	103.07	0.00	5,312	5,425	5475
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.02	1.58	289	106.61	0.00	8,596	9,028	9164

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Dec-2018	Previous Index Price 03-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.66	102.67	-0.006%	-0.018%	-0.859%	-4.284%	-0.58	0.53	0.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.55	105.56	-0.009%	-0.022%	-1.118%	-5.401%	-0.48	0.87	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	106.87	106.87	-0.002%	-0.027%	-0.738%	-4.255%	-0.50	1.32	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.31	110.32	-0.008%	-0.037%	-0.735%	-4.408%	-0.49	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.24	103.20	0.043%	0.028%	0.123%	-0.652%	-0.19	3.23	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.29	100.26	0.031%	0.004%	0.353%	0.409%	-0.08	3.87	3.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.92	116.85	0.060%	-0.009%	-0.148%	-2.538%	-0.04	3.96	3.96
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.87	116.77	0.087%	0.023%	-0.011%	-2.221%	0.19	4.85	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.91	130.85	0.044%	-0.016%	-0.108%	-3.262%	0.40	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.99	102.88	0.110%	0.024%	0.675%	0.058%	0.59	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.95	99.86	0.091%	-0.002%	0.723%		0.91	9.05	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.71	113.57	0.121%	-0.011%	0.427%	-1.615%	1.12	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.48	101.32	0.155%	-0.009%			1.22	11.38	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.74	98.55	0.192%	0.039%	0.692%		1.40	13.14	12.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.13	101.90	0.226%	0.088%	0.642%	-1.539%	1.57	15.87	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.02	104.44	0.561%	0.638%	0.200%	-0.610%	1.76	20.50	20.14

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Dec-2018	Previous Index Price 03-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	104.69	0.006%	0.029%	-0.079%	-4.467%	-0.58	0.53	0.53
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.31	106.31	0.006%	0.040%	-5.351%	-5.703%	-0.48	0.87	0.87
IE0034074488	3407448	4.5 Treas Bnd 2020	109.70	109.69	0.010%	0.019%	0.029%	-4.407%	-0.50	1.32	1.33
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.96	110.95	0.005%	0.013%	-4.229%	-4.665%	-0.49	1.82	1.83
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.82	103.77	0.044%	0.036%	0.264%	-0.701%	-0.19	3.23	3.23
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.29	100.26	0.031%	0.004%	0.353%	0.409%	-0.08	3.87	3.87
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.69	119.61	0.067%	0.027%	0.455%	-2.693%	-0.04	3.96	3.96
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.30	119.19	0.093%	0.054%	0.515%	-2.363%	0.19	4.85	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.85	134.77	0.053%	0.028%	0.634%	-3.426%	0.40	5.43	5.41
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.55	103.43	0.112%	0.035%	0.851%	-0.009%	0.59	7.17	7.13
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.45	100.35	0.094%	0.008%	0.887%		0.91	9.05	8.97
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.04	114.90	0.124%	0.011%	0.810%	-1.736%	1.12	10.12	10.01
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.65	101.49	0.159%	0.006%			1.22	11.38	11.25
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.56	99.37	0.194%	0.053%	0.931%		1.40	13.14	12.96

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.07	102.84	0.228%	0.105%	0.943%	-1.634%	1.57	15.87	15.62
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.61	106.02	0.558%	0.650%	0.545%	-0.727%	1.76	20.50	20.14