

Euronext Dublin - Daily Bond Index Report

Thursday 6 December, 2018



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Bond Indices Performance

Index	Close Value 06-Dec-2018	Previous Close Value 05-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.34	113.26	0.072%	0.24%	0.21%	-2.13%	13.34%	6.69	6.63	0.93
All Bond Index (Return)	204.94	204.78	0.078%	0.28%	0.74%	0.39%	104.94%	6.69	6.63	0.93
Under 3 Bond Index (Clean)	81.48	81.50	-0.034%	-0.07%	-0.89%	-4.55%	-18.53%	1.16	1.16	-0.51
Under 3 Bond Index (Return)	142.43	142.46	-0.021%	0.00%	-0.03%	-0.47%	42.43%	1.16	1.16	-0.51
Under 5 Bond Index (Clean)	95.33	95.34	-0.007%	-0.01%	-0.49%	-3.40%	-4.67%	2.12	2.13	-0.25
Under 5 Bond Index (Return)	168.52	168.51	0.002%	0.04%	0.15%	-0.14%	68.52%	2.12	2.13	-0.25
Under 10 Bond Index (Clean)	107.78	107.75	0.035%	0.09%	-0.05%	-2.58%	7.78%	4.10	4.08	0.30
Under 10 Bond Index (Return)	191.10	191.01	0.043%	0.14%	0.51%	0.05%	91.10%	4.10	4.08	0.30
5 Plus Bond Index (Clean)	129.96	129.80	0.126%	0.41%	0.68%	-1.15%	29.96%	9.81	9.70	1.10
5 Plus Bond Index (Return)	234.56	234.25	0.130%	0.44%	1.14%	0.75%	134.56%	9.81	9.70	1.10
10 Plus Bond Index (Clean)	140.71	140.46	0.182%	0.68%	0.93%	-0.60%	40.71%	14.51	14.30	1.46
10 Plus Bond Index (Return)	264.26	263.78	0.184%	0.71%	1.40%	1.50%	164.26%	14.51	14.30	1.46

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	102.61	2.06	171	104.67	0.00	7,090	7,275	7421
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.48	0.79	49	106.27	0.00	6,022	6,352	6400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.82	2.86	232	109.68	0.00	10,613	11,337	11640
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.29	0.67	49	110.96	0.00	6,615	7,295	7340
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.30	0.58	266	103.89	0.00	6,828	7,053	7093
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.37	0.00	49	100.37	0.00	5,000	5,018	5018
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	117.02	2.79	261	119.81	0.00	7,006	8,198	8394
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	117.09	2.45	263	119.54	0.00	8,031	9,404	9601
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	131.09	3.97	268	135.05	0.00	11,490	15,062	15518
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.22	0.56	205	103.78	0.00	11,319	11,683	11746
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	100.27	0.51	205	100.77	0.00	8,322	8,344	8386
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	114.06	1.35	205	115.40	0.00	9,402	10,723	10850
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.90	0.19	50	102.08	0.00	3,000	3,057	3062
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	99.18	0.83	233	100.00	0.00	4,000	3,967	4000
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.68	0.96	205	103.63	0.00	5,312	5,454	5505
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.79	1.60	291	107.38	0.00	8,596	9,094	9231

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Bond Index Constituent

Clean Price Performance			Index Price 06-Dec-2018	Previous Index Price 05-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.61	102.66	-0.043%	-0.065%	-0.907%	-4.330%	-0.59	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.48	105.53	-0.049%	-0.092%	-1.187%	-5.468%	-0.48	0.86	0.86
IE0034074488	3407448	4.5 Treas Bnd 2020	106.82	106.84	-0.022%	-0.071%	-0.781%	-4.297%	-0.51	1.31	1.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.29	110.32	-0.030%	-0.057%	-0.755%	-4.427%	-0.51	1.81	1.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.30	103.26	0.043%	0.090%	0.185%	-0.591%	-0.21	3.21	3.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.33	0.042%	0.084%	0.433%	0.490%	-0.10	3.86	3.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	117.02	116.99	0.024%	0.077%	-0.062%	-2.455%	-0.07	3.95	3.95
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	117.09	116.97	0.105%	0.217%	0.182%	-2.031%	0.14	4.84	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	131.09	131.03	0.040%	0.118%	0.026%	-3.132%	0.36	5.42	5.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.22	103.12	0.089%	0.241%	0.893%	0.275%	0.56	7.16	7.12
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.27	100.12	0.145%	0.321%	1.048%		0.87	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.06	113.91	0.128%	0.294%	0.734%	-1.315%	1.09	10.11	10.00
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.90	101.72	0.178%	0.408%			1.18	11.38	11.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.18	98.99	0.190%	0.480%	1.137%		1.36	13.13	12.96
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.68	102.42	0.246%	0.623%	1.180%	-1.012%	1.53	15.87	15.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.79	105.57	0.204%	1.370%	0.929%	0.113%	1.72	20.51	20.16

Return Price Performance			Index Price 06-Dec-2018	Previous Index Price 05-Dec-2018	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.67	104.71	-0.031%	0.005%	-0.103%	-4.490%	-0.59	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.27	106.31	-0.033%	0.000%	-5.388%	-5.740%	-0.48	0.86	0.86
IE0034074488	3407448	4.5 Treas Bnd 2020	109.68	109.69	-0.011%	-0.002%	0.008%	-4.427%	-0.51	1.31	1.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.96	110.98	-0.018%	0.017%	-4.224%	-4.660%	-0.51	1.81	1.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.89	103.84	0.044%	0.102%	0.330%	-0.635%	-0.21	3.21	3.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.37	100.33	0.042%	0.084%	0.433%	0.490%	-0.10	3.86	3.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.81	119.77	0.033%	0.129%	0.557%	-2.594%	-0.07	3.95	3.95
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.54	119.41	0.111%	0.259%	0.721%	-2.162%	0.14	4.84	4.84
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	135.05	134.98	0.050%	0.181%	0.787%	-3.279%	0.36	5.42	5.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.78	103.68	0.091%	0.255%	1.073%	0.211%	0.56	7.16	7.12
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.77	100.63	0.146%	0.334%	1.215%		0.87	9.04	8.96
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.40	115.25	0.132%	0.324%	1.125%	-1.428%	1.09	10.11	10.00
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	102.08	101.90	0.182%	0.429%			1.18	11.38	11.24
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	100.00	99.81	0.191%	0.497%	1.379%		1.36	13.13	12.96

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.63	103.37	0.248%	0.644%	1.487%	-1.104%	1.53	15.87	15.63
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.38	107.16	0.206%	1.381%	1.276%	-0.006%	1.72	20.51	20.16