

Euronext Dublin - Daily Bond Index Report



Friday 7 December, 2018

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Bond Indices Performance

Index	Close Value 07-Dec-2018	Previous Close Value 06-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.09	113.34	-0.229%	0.01%	-0.02%	-2.36%	13.09%	6.67	6.61	0.96
All Bond Index (Return)	204.49	204.94	-0.218%	0.06%	0.52%	0.17%	104.49%	6.67	6.61	0.96
Under 3 Bond Index (Clean)	81.46	81.48	-0.023%	-0.10%	-0.91%	-4.58%	-18.54%	1.15	1.16	-0.50
Under 3 Bond Index (Return)	142.42	142.43	-0.011%	-0.01%	-0.04%	-0.48%	42.42%	1.15	1.16	-0.50
Under 5 Bond Index (Clean)	95.28	95.33	-0.059%	-0.07%	-0.55%	-3.45%	-4.72%	2.12	2.12	-0.23
Under 5 Bond Index (Return)	168.43	168.52	-0.048%	0.00%	0.11%	-0.19%	68.43%	2.12	2.12	-0.23
Under 10 Bond Index (Clean)	107.63	107.78	-0.145%	-0.06%	-0.19%	-2.73%	7.63%	4.09	4.08	0.33
Under 10 Bond Index (Return)	190.84	191.10	-0.135%	0.00%	0.37%	-0.08%	90.84%	4.09	4.08	0.33
5 Plus Bond Index (Clean)	129.51	129.96	-0.345%	0.06%	0.33%	-1.49%	29.51%	9.80	9.69	1.14
5 Plus Bond Index (Return)	233.78	234.56	-0.333%	0.10%	0.80%	0.41%	133.78%	9.80	9.69	1.14
10 Plus Bond Index (Clean)	140.04	140.71	-0.478%	0.20%	0.45%	-1.08%	40.04%	14.50	14.28	1.49
10 Plus Bond Index (Return)	263.03	264.26	-0.467%	0.24%	0.92%	1.03%	163.03%	14.50	14.28	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	102.61	2.07	172	104.68	0.00	7,090	7,275	7422
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.46	0.81	50	106.27	0.00	6,022	6,351	6400
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.79	2.87	233	109.66	0.00	10,613	11,333	11638
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.25	0.69	50	110.94	0.00	6,615	7,293	7338
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.21	0.59	267	103.80	0.00	6,828	7,047	7087
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.25	0.00	50	100.25	0.00	5,000	5,012	5012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.87	2.80	262	119.67	0.00	7,006	8,188	8384
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.90	2.46	264	119.36	0.00	8,031	9,388	9586
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.80	3.98	269	134.78	0.00	11,490	15,030	15487
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.93	0.56	206	103.49	0.00	11,319	11,650	11714
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.92	0.51	206	100.43	0.00	8,322	8,315	8357
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.57	1.36	206	114.93	0.00	9,402	10,678	10805
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.45	0.19	51	101.63	0.00	3,000	3,043	3049
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.67	0.83	234	99.50	0.00	4,000	3,947	3980
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.20	0.96	206	103.16	0.00	5,312	5,429	5480
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.21	1.60	292	106.81	0.00	8,596	9,044	9181

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance			Index Price 07-Dec-2018	Previous Index Price 06-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	102.61	-0.006%	-0.071%	-0.913%	-4.335%	-0.61	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.46	105.48	-0.021%	-0.113%	-1.208%	-5.487%	-0.48	0.85	0.86
IE0034074488	3407448	4.5 Treas Bnd 2020	106.79	106.82	-0.031%	-0.102%	-0.812%	-4.326%	-0.49	1.31	1.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.25	110.29	-0.034%	-0.091%	-0.788%	-4.459%	-0.50	1.81	1.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.21	103.30	-0.091%	-0.001%	0.094%	-0.681%	-0.18	3.21	3.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.37	-0.121%	-0.037%	0.312%	0.368%	-0.06	3.85	3.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.87	117.02	-0.127%	-0.050%	-0.190%	-2.579%	-0.05	3.95	3.95
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.90	117.09	-0.164%	0.052%	0.018%	-2.192%	0.17	4.84	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.80	131.09	-0.217%	-0.099%	-0.191%	-3.342%	0.40	5.42	5.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.93	103.22	-0.282%	-0.042%	0.609%	-0.008%	0.60	7.16	7.12
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.92	100.27	-0.349%	-0.029%	0.695%		0.91	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.57	114.06	-0.423%	-0.131%	0.307%	-1.733%	1.13	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.45	101.90	-0.445%	-0.038%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.67	99.18	-0.514%	-0.036%	0.617%		1.40	13.13	12.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.20	102.68	-0.460%	0.161%	0.714%	-1.467%	1.56	15.86	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.21	105.79	-0.548%	0.815%	0.376%	-0.436%	1.75	20.49	20.14

Return Price Performance			Index Price 07-Dec-2018	Previous Index Price 06-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	104.68	104.67	0.006%	0.011%	-0.097%	-4.485%	-0.61	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.27	106.27	-0.006%	-0.006%	-5.393%	-5.746%	-0.48	0.85	0.86
IE0034074488	3407448	4.5 Treas Bnd 2020	109.66	109.68	-0.019%	-0.021%	-0.011%	-4.445%	-0.49	1.31	1.32
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.94	110.96	-0.021%	-0.004%	-4.244%	-4.680%	-0.50	1.81	1.82
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.80	103.89	-0.089%	0.013%	0.241%	-0.723%	-0.18	3.21	3.22
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.25	100.37	-0.121%	-0.037%	0.312%	0.368%	-0.06	3.85	3.86
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.67	119.81	-0.116%	0.013%	0.441%	-2.707%	-0.05	3.95	3.95
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.36	119.54	-0.153%	0.106%	0.567%	-2.312%	0.17	4.84	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.78	135.05	-0.199%	-0.019%	0.587%	-3.471%	0.40	5.42	5.40
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.49	103.78	-0.278%	-0.023%	0.793%	-0.067%	0.60	7.16	7.12
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.43	100.77	-0.344%	-0.012%	0.867%		0.91	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.93	115.40	-0.412%	-0.089%	0.709%	-1.834%	1.13	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.63	102.08	-0.440%	-0.013%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.50	100.00	-0.506%	-0.011%	0.866%		1.40	13.13	12.94

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.16	103.63	-0.451%	0.190%	1.029%	-1.550%	1.56	15.86	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.81	107.38	-0.535%	0.838%	0.734%	-0.541%	1.75	20.49	20.14