

Euronext Dublin - Daily Bond Index Report

Monday 10 December, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 10-Dec-2018	Previous Close Value 07-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.08	113.09	-0.007%	0.00%	-0.03%	-2.36%	13.08%	6.68	6.61	0.96
All Bond Index (Return)	204.52	204.49	0.015%	0.07%	0.54%	0.19%	104.52%	6.68	6.61	0.96
Under 3 Bond Index (Clean)	81.44	81.46	-0.020%	-0.12%	-0.93%	-4.59%	-18.56%	1.15	1.16	-0.50
Under 3 Bond Index (Return)	142.44	142.42	0.018%	0.01%	-0.02%	-0.46%	42.44%	1.15	1.16	-0.50
Under 5 Bond Index (Clean)	95.23	95.28	-0.051%	-0.12%	-0.60%	-3.50%	-4.77%	2.12	2.12	-0.21
Under 5 Bond Index (Return)	168.40	168.43	-0.023%	-0.03%	0.08%	-0.21%	68.40%	2.12	2.12	-0.21
Under 10 Bond Index (Clean)	107.56	107.63	-0.064%	-0.12%	-0.26%	-2.79%	7.56%	4.09	4.07	0.35
Under 10 Bond Index (Return)	190.77	190.84	-0.038%	-0.04%	0.34%	-0.12%	90.77%	4.09	4.07	0.35
5 Plus Bond Index (Clean)	129.54	129.51	0.024%	0.09%	0.35%	-1.46%	29.54%	9.81	9.70	1.13
5 Plus Bond Index (Return)	233.87	233.78	0.041%	0.14%	0.84%	0.45%	133.87%	9.81	9.70	1.13
10 Plus Bond Index (Clean)	140.27	140.04	0.164%	0.37%	0.62%	-0.91%	40.27%	14.51	14.30	1.48
10 Plus Bond Index (Return)	263.49	263.03	0.177%	0.41%	1.10%	1.21%	163.49%	14.51	14.30	1.48

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	102.60	2.11	175	104.71	0.00	7,090	7,274	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.44	0.86	53	106.29	0.00	6,022	6,350	6401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.75	2.91	236	109.66	0.00	10,613	11,330	11639
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.24	0.73	53	110.97	0.00	6,615	7,292	7340
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.09	0.59	270	103.69	0.00	6,828	7,039	7079
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.17	0.00	53	100.17	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.75	2.83	265	119.58	0.00	7,006	8,179	8378
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.84	2.49	267	119.33	0.00	8,031	9,383	9583
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.66	4.02	272	134.68	0.00	11,490	15,013	15475
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.84	0.57	209	103.41	0.00	11,319	11,640	11705
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.88	0.52	209	100.40	0.00	8,322	8,312	8355
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.52	1.37	209	114.89	0.00	9,402	10,672	10802
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.46	0.20	54	101.66	0.00	3,000	3,044	3050
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.74	0.84	237	99.58	0.00	4,000	3,949	3983
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.34	0.97	209	103.31	0.00	5,312	5,436	5488
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.76	1.62	295	107.38	0.00	8,596	9,091	9230

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Bond Index Constituent

Clean Price Performance			Index Price 10-Dec-2018	Previous Index Price 07-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	102.60	102.61	-0.010%	-0.081%	-0.922%	-4.345%	-0.61	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.44	105.46	-0.020%	-0.133%	-1.227%	-5.506%	-0.47	0.85	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	106.75	106.79	-0.032%	-0.134%	-0.843%	-4.357%	-0.48	1.31	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.24	110.25	-0.010%	-0.101%	-0.798%	-4.469%	-0.50	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.09	103.21	-0.112%	-0.113%	-0.018%	-0.793%	-0.15	3.21	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.25	-0.082%	-0.119%	0.230%	0.286%	-0.04	3.85	3.85
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	116.75	116.87	-0.106%	-0.157%	-0.295%	-2.682%	-0.02	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.84	116.90	-0.055%	-0.003%	-0.037%	-2.246%	0.18	4.84	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.66	130.80	-0.111%	-0.209%	-0.301%	-3.449%	0.42	5.41	5.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.84	102.93	-0.084%	-0.125%	0.525%	-0.091%	0.61	7.16	7.11
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.88	99.92	-0.038%	-0.067%	0.657%		0.91	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.52	113.57	-0.048%	-0.179%	0.259%	-1.781%	1.13	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.46	101.45	0.017%	-0.022%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.74	98.67	0.071%	0.034%	0.688%		1.40	13.12	12.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.34	102.20	0.131%	0.292%	0.846%	-1.338%	1.55	15.86	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.76	105.21	0.527%	1.345%	0.904%	0.088%	1.73	20.50	20.16

Return Price Performance			Index Price 10-Dec-2018	Previous Index Price 07-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	104.71	104.68	0.026%	0.036%	-0.072%	-4.460%	-0.61	0.52	0.52
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.29	106.27	0.025%	0.020%	-5.369%	-5.722%	-0.47	0.85	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	109.66	109.66	0.004%	-0.017%	-0.007%	-4.441%	-0.48	1.31	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.97	110.94	0.027%	0.023%	-4.218%	-4.654%	-0.50	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.69	103.80	-0.105%	-0.092%	0.136%	-0.827%	-0.15	3.21	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.25	-0.082%	-0.119%	0.230%	0.286%	-0.04	3.85	3.85
IE00B453JD47	B453JD4	3.9 Treas Bnd 2023	119.58	119.67	-0.076%	-0.064%	0.364%	-2.781%	-0.02	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.33	119.36	-0.030%	0.075%	0.537%	-2.342%	0.18	4.84	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.68	134.78	-0.075%	-0.093%	0.511%	-3.544%	0.42	5.41	5.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.41	103.49	-0.075%	-0.099%	0.717%	-0.142%	0.61	7.16	7.11
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.40	100.43	-0.031%	-0.043%	0.836%		0.91	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.89	114.93	-0.031%	-0.120%	0.677%	-1.865%	1.13	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.66	101.63	0.028%	0.015%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.58	99.50	0.081%	0.070%	0.948%		1.40	13.12	12.94

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.31	103.16	0.143%	0.334%	1.174%	-1.409%	1.55	15.86	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.38	106.81	0.534%	1.377%	1.271%	-0.010%	1.73	20.50	20.16