

Euronext Dublin - Daily Bond Index Report

Tuesday 11 December, 2018



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Bond Indices Performance

Index	Close Value 11-Dec-2018	Previous Close Value 10-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.12	113.08	0.035%	0.04%	0.01%	-2.33%	13.12%	6.68	6.61	0.96
All Bond Index (Return)	204.61	204.52	0.042%	0.12%	0.58%	0.23%	104.61%	6.68	6.61	0.96
Under 3 Bond Index (Clean)	81.44	81.44	-0.004%	-0.12%	-0.93%	-4.60%	-18.56%	1.15	1.15	-0.51
Under 3 Bond Index (Return)	142.46	142.44	0.008%	0.02%	-0.01%	-0.45%	42.46%	1.15	1.15	-0.51
Under 5 Bond Index (Clean)	95.25	95.23	0.020%	-0.10%	-0.58%	-3.48%	-4.75%	2.11	2.12	-0.22
Under 5 Bond Index (Return)	168.44	168.40	0.029%	0.00%	0.11%	-0.18%	68.44%	2.11	2.12	-0.22
Under 10 Bond Index (Clean)	107.60	107.56	0.039%	-0.08%	-0.22%	-2.75%	7.60%	4.09	4.07	0.34
Under 10 Bond Index (Return)	190.85	190.77	0.046%	0.01%	0.38%	-0.08%	90.85%	4.09	4.07	0.34
5 Plus Bond Index (Clean)	129.60	129.54	0.046%	0.13%	0.40%	-1.42%	29.60%	9.80	9.69	1.13
5 Plus Bond Index (Return)	233.99	233.87	0.051%	0.19%	0.89%	0.51%	133.99%	9.80	9.69	1.13
10 Plus Bond Index (Clean)	140.30	140.27	0.024%	0.39%	0.64%	-0.89%	40.30%	14.50	14.29	1.48
10 Plus Bond Index (Return)	263.57	263.49	0.028%	0.44%	1.13%	1.23%	163.57%	14.50	14.29	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	102.58	2.12	176	104.71	0.00	7,090	7,273	7424
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.42	0.87	54	106.29	0.00	6,022	6,349	6401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.75	2.92	237	109.68	0.00	10,613	11,330	11640
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.25	0.74	54	110.99	0.00	6,615	7,293	7342
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.15	0.59	271	103.74	0.00	6,828	7,043	7083
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.23	0.00	54	100.23	0.00	5,000	5,012	5012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.82	2.84	266	119.66	0.00	7,006	8,184	8383
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.90	2.50	268	119.39	0.00	8,031	9,388	9588
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.74	4.04	273	134.78	0.00	11,490	15,023	15487
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.88	0.58	210	103.45	0.00	11,319	11,645	11710
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.98	0.52	210	100.50	0.00	8,322	8,320	8363
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	113.60	1.38	210	114.98	0.00	9,402	10,680	10810
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	101.49	0.20	55	101.69	0.00	3,000	3,045	3051
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.84	0.85	238	99.69	0.00	4,000	3,954	3988
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.33	0.98	210	103.31	0.00	5,312	5,436	5488
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.71	1.62	296	107.33	0.00	8,596	9,087	9226

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Bond Index Constituent

Clean Price Performance			Index Price 11-Dec-2018	Previous Index Price 10-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	102.58	102.60	-0.013%	-0.093%	-0.935%	-4.357%	-0.61	0.51	0.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.42	105.44	-0.019%	-0.152%	-1.246%	-5.524%	-0.47	0.85	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	106.75	106.75	0.002%	-0.132%	-0.842%	-4.355%	-0.49	1.30	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.25	110.24	0.007%	-0.093%	-0.791%	-4.462%	-0.51	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.15	103.09	0.053%	-0.060%	0.035%	-0.740%	-0.17	3.21	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.23	100.17	0.065%	-0.054%	0.295%	0.351%	-0.06	3.85	3.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.82	116.75	0.059%	-0.097%	-0.237%	-2.625%	-0.04	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	116.90	116.84	0.050%	0.048%	0.014%	-2.196%	0.17	4.83	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.74	130.66	0.064%	-0.145%	-0.237%	-3.387%	0.41	5.41	5.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.88	102.84	0.039%	-0.086%	0.564%	-0.052%	0.60	7.15	7.11
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.98	99.88	0.100%	0.033%	0.758%		0.90	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	113.60	113.52	0.068%	-0.112%	0.327%	-1.714%	1.12	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.49	101.46	0.029%	0.007%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.84	98.74	0.107%	0.142%	0.796%		1.39	13.12	12.94
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.33	102.34	-0.003%	0.289%	0.844%	-1.341%	1.55	15.85	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.71	105.76	-0.050%	1.295%	0.854%	0.038%	1.73	20.50	20.15

Return Price Performance			Index Price 11-Dec-2018	Previous Index Price 10-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	104.71	-0.002%	0.034%	-0.073%	-4.462%	-0.61	0.51	0.51
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.29	106.29	-0.004%	0.016%	-5.373%	-5.725%	-0.47	0.85	0.85
IE0034074488	3407448	4.5 Treas Bnd 2020	109.68	109.66	0.013%	-0.005%	0.005%	-4.429%	-0.49	1.30	1.31
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.99	110.97	0.020%	0.043%	-4.199%	-4.635%	-0.51	1.80	1.81
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.74	103.69	0.055%	-0.037%	0.191%	-0.773%	-0.17	3.21	3.21
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.23	100.17	0.065%	-0.054%	0.295%	0.351%	-0.06	3.85	3.85
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.66	119.58	0.066%	0.003%	0.431%	-2.716%	-0.04	3.94	3.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	119.39	119.33	0.057%	0.133%	0.594%	-2.286%	0.17	4.83	4.83
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.78	134.68	0.074%	-0.020%	0.585%	-3.473%	0.41	5.41	5.39
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.45	103.41	0.042%	-0.057%	0.759%	-0.100%	0.60	7.15	7.11
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.50	100.40	0.103%	0.060%	0.939%		0.90	9.03	8.95
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.98	114.89	0.073%	-0.047%	0.751%	-1.793%	1.12	10.10	9.99
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.69	101.66	0.031%	0.046%			1.22	11.37	11.23
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	99.69	99.58	0.110%	0.181%	1.059%		1.39	13.12	12.94

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.31	103.31	0.002%	0.336%	1.176%	-1.407%	1.55	15.85	15.61
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	107.33	107.38	-0.044%	1.332%	1.227%	-0.054%	1.73	20.50	20.15