

Euronext Dublin - Daily Bond Index Report



Monday 17 December, 2018

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Bond Indices Performance

Index	Close Value 17-Dec-2018	Previous Close Value 14-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.67	112.78	-0.094%	-0.36%	-0.39%	-2.72%	12.67%	6.63	6.56	1.01
All Bond Index (Return)	203.90	204.04	-0.071%	-0.23%	0.23%	-0.12%	103.90%	6.63	6.56	1.01
Under 3 Bond Index (Clean)	81.36	81.38	-0.021%	-0.21%	-1.03%	-4.69%	-18.64%	1.13	1.14	-0.50
Under 3 Bond Index (Return)	142.43	142.40	0.017%	0.00%	-0.03%	-0.47%	42.43%	1.13	1.14	-0.50
Under 5 Bond Index (Clean)	95.15	95.17	-0.021%	-0.20%	-0.68%	-3.58%	-4.85%	2.10	2.10	-0.21
Under 5 Bond Index (Return)	168.38	168.37	0.007%	-0.04%	0.07%	-0.22%	68.38%	2.10	2.10	-0.21
Under 10 Bond Index (Clean)	107.40	107.46	-0.058%	-0.27%	-0.41%	-2.93%	7.40%	4.06	4.05	0.37
Under 10 Bond Index (Return)	190.59	190.65	-0.033%	-0.13%	0.24%	-0.22%	90.59%	4.06	4.05	0.37
5 Plus Bond Index (Clean)	128.82	129.01	-0.144%	-0.47%	-0.20%	-2.01%	28.82%	9.75	9.64	1.19
5 Plus Bond Index (Return)	232.69	232.97	-0.124%	-0.36%	0.33%	-0.06%	132.69%	9.75	9.64	1.19
10 Plus Bond Index (Clean)	138.88	139.16	-0.203%	-0.63%	-0.38%	-1.90%	38.88%	14.45	14.23	1.55
10 Plus Bond Index (Return)	261.00	261.48	-0.185%	-0.54%	0.14%	0.25%	161.00%	14.45	14.23	1.55

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	102.50	2.19	182	104.70	0.00	7,090	7,267	7423
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	105.31	0.97	60	106.28	0.00	6,022	6,342	6401
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	106.67	3.00	243	109.67	0.00	10,613	11,321	11639
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	110.11	0.82	60	110.93	0.00	6,615	7,283	7338
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	103.11	0.61	277	103.72	0.00	6,828	7,040	7082
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.17	0.00	60	100.17	0.00	5,000	5,008	5008
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	116.62	2.91	272	119.52	0.00	7,006	8,170	8374
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	116.65	2.55	274	119.20	0.00	8,031	9,368	9573
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	130.46	4.13	279	134.59	0.00	11,490	14,990	15465
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	102.54	0.59	216	103.13	0.00	11,319	11,606	11673
IE00BDHDPR44	BDHDPR4	0.9 Treas Bnd 2028	15-May-28	.9	Annual	99.46	0.53	216	100.00	0.00	8,322	8,277	8322
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	112.84	1.42	216	114.26	0.00	9,402	10,609	10742
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	18-Mar-31	1.35	Annual	100.77	0.23	61	101.00	0.00	3,000	3,023	3030
IE00BFZRP202	BFZRP20	1.3 Treas Bnd 2033	15-May-33	1.3	Annual	98.02	0.87	244	98.89	0.00	4,000	3,921	3956
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	101.18	1.01	216	102.19	0.00	5,312	5,375	5428
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	104.07	1.66	302	105.73	0.00	8,596	8,946	9088

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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 17-Dec-2018	Previous Index Price 14-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	102.50	102.52	-0.014%	-0.171%	-1.012%	-4.431%	-0.62	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	105.31	105.33	-0.016%	-0.252%	-1.345%	-5.619%	-0.47	0.83	0.83
IE0034074488	3407448	4.5 Treas Bnd 2020	106.67	106.69	-0.019%	-0.211%	-0.920%	-4.431%	-0.49	1.29	1.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.11	110.14	-0.034%	-0.223%	-0.920%	-4.586%	-0.48	1.79	1.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.11	103.10	0.013%	-0.096%	-0.001%	-0.776%	-0.16	3.19	3.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.18	-0.015%	-0.120%	0.229%	0.285%	-0.04	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	116.62	116.68	-0.057%	-0.269%	-0.408%	-2.792%	-0.01	3.92	3.92
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	116.65	116.76	-0.095%	-0.166%	-0.200%	-2.405%	0.21	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	130.46	130.57	-0.083%	-0.359%	-0.451%	-3.594%	0.43	5.40	5.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	102.54	102.66	-0.115%	-0.415%	0.234%	-0.381%	0.65	7.14	7.09
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	99.46	99.59	-0.126%	-0.484%	0.237%		0.96	9.01	8.92
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	112.84	113.02	-0.160%	-0.776%	-0.341%	-2.368%	1.19	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	100.77	100.95	-0.172%	-0.702%			1.28	11.35	11.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.02	98.20	-0.178%	-0.687%	-0.038%		1.45	13.10	12.91
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	101.18	101.40	-0.215%	-0.840%	-0.292%	-2.452%	1.63	15.82	15.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	104.07	104.35	-0.266%	-0.273%	-0.707%	-1.510%	1.80	20.43	20.07

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 17-Dec-2018	Previous Index Price 14-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	104.70	104.68	0.021%	0.027%	-0.081%	-4.469%	-0.62	0.50	0.50
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	106.28	106.25	0.029%	0.008%	-5.381%	-5.733%	-0.47	0.83	0.83
IE0034074488	3407448	4.5 Treas Bnd 2020	109.67	109.65	0.016%	-0.015%	-0.005%	-4.439%	-0.49	1.29	1.29
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	110.93	110.93	0.004%	-0.012%	-4.252%	-4.688%	-0.48	1.79	1.79
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	103.72	103.70	0.019%	-0.060%	0.168%	-0.796%	-0.16	3.19	3.19
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.17	100.18	-0.015%	-0.120%	0.229%	0.285%	-0.04	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.52	119.56	-0.028%	-0.112%	0.316%	-2.828%	-0.01	3.92	3.92
IE00B6X9ST99	B6X9ST9	3.4 Treas Bnd 2024	119.20	119.28	-0.070%	-0.030%	0.431%	-2.445%	0.21	4.82	4.81
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	134.59	134.65	-0.047%	-0.162%	0.443%	-3.610%	0.43	5.40	5.37
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.13	103.24	-0.106%	-0.367%	0.446%	-0.410%	0.65	7.14	7.09
IE00BDHDP44	BDHDP44	0.9 Treas Bnd 2028	100.00	100.11	-0.117%	-0.440%	0.435%		0.96	9.01	8.92
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	114.26	114.42	-0.141%	-0.670%	0.123%	-2.405%	1.19	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35 Treas Bnd 2031	101.00	101.16	-0.161%	-0.638%			1.28	11.35	11.20
IE00BFZRPZ02	BFZRPZ0	1.3 Treas Bnd 2033	98.89	99.06	-0.166%	-0.620%	0.251%		1.45	13.10	12.91

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IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.19	102.39	-0.199%	-0.756%	0.075%	-2.479%	1.63	15.82	15.56
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.73	105.99	-0.246%	-0.181%	-0.285%	-1.547%	1.80	20.43	20.07