

Euronext Dublin - Daily Bond Index Report

Friday 21 December, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 21-Dec-2018	Previous Close Value 20-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.18	113.31	-0.111%	0.09%	0.06%	-2.28%	13.18%	6.65	6.59	0.94
All Bond Index (Return)	204.87	205.08	-0.102%	0.24%	0.71%	0.36%	104.87%	6.65	6.59	0.94
Under 3 Bond Index (Clean)	81.28	81.31	-0.039%	-0.32%	-1.13%	-4.79%	-18.73%	1.11	1.11	-0.51
Under 3 Bond Index (Return)	142.36	142.39	-0.026%	-0.05%	-0.08%	-0.52%	42.36%	1.11	1.11	-0.51
Under 5 Bond Index (Clean)	95.16	95.18	-0.026%	-0.20%	-0.68%	-3.57%	-4.84%	2.08	2.09	-0.25
Under 5 Bond Index (Return)	168.45	168.47	-0.017%	0.00%	0.11%	-0.18%	68.45%	2.08	2.09	-0.25
Under 10 Bond Index (Clean)	107.61	107.68	-0.061%	-0.07%	-0.21%	-2.74%	7.61%	4.05	4.04	0.31
Under 10 Bond Index (Return)	191.03	191.13	-0.053%	0.10%	0.47%	0.01%	91.03%	4.05	4.04	0.31
5 Plus Bond Index (Clean)	129.80	130.02	-0.169%	0.29%	0.56%	-1.27%	29.80%	9.77	9.66	1.11
5 Plus Bond Index (Return)	234.49	234.87	-0.160%	0.41%	1.11%	0.72%	134.49%	9.77	9.66	1.11
10 Plus Bond Index (Clean)	140.57	140.93	-0.259%	0.58%	0.83%	-0.70%	40.57%	14.48	14.27	1.47
10 Plus Bond Index (Return)	264.19	264.85	-0.251%	0.68%	1.37%	1.47%	164.19%	14.48	14.27	1.47

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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	4.40 per cent Treasury Bond 2019	18-Jun-19	4.40%	Annual	102.42	2.24	186	104.67	0.00	7,080	7,251	7410
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	105.16	1.04	64	106.19	0.00	6,022	6,333	6395
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.55	3.05	247	109.59	0.00	10,613	11,308	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	110.03	0.88	64	110.91	0.00	6,515	7,168	7225
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.28	0.62	281	103.89	0.00	6,828	7,051	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.36	0.00	64	100.36	0.00	5,100	5,118	5118
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.81	2.95	276	119.76	0.00	7,006	8,184	8391
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.91	2.59	278	119.50	0.00	8,031	9,389	9597
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.89	4.19	283	135.07	0.00	11,490	15,039	15520
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.12	0.60	220	103.73	0.00	11,319	11,672	11740
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.15	0.54	220	100.69	0.00	8,322	8,334	8379
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.67	1.45	220	115.12	0.00	9,402	10,687	10823
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.78	0.24	65	102.02	0.00	3,000	3,054	3061
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.00	0.88	248	99.88	0.00	4,000	3,960	3995
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.43	1.03	220	103.45	0.00	5,322	5,451	5506
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.10	1.68	306	107.78	0.00	8,596	9,121	9265

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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 21-Dec-2018	Previous Index Price 20-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	102.42	102.46	-0.033%	-0.249%	-1.089%	-4.506%	-0.68	0.47	0.48
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.16	105.22	-0.053%	-0.396%	-1.488%	-5.755%	-0.45	0.81	0.81
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.55	106.59	-0.041%	-0.326%	-1.035%	-4.542%	-0.48	1.27	1.27
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.03	110.06	-0.028%	-0.290%	-0.986%	-4.650%	-0.51	1.76	1.77
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.28	103.24	0.030%	0.062%	0.157%	-0.619%	-0.21	3.17	3.17
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.36	100.38	-0.023%	0.072%	0.421%	0.478%	-0.09	3.81	3.81
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.81	116.85	-0.027%	-0.099%	-0.238%	-2.627%	-0.07	3.90	3.90
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.91	116.95	-0.037%	0.060%	0.026%	-2.185%	0.15	4.80	4.79
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.89	131.01	-0.095%	-0.034%	-0.126%	-3.279%	0.36	5.38	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.12	103.23	-0.103%	0.151%	0.803%	0.185%	0.57	7.12	7.07
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.15	100.34	-0.194%	0.200%	0.926%		0.88	8.99	8.91
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.67	113.91	-0.212%	-0.047%	0.392%	-1.650%	1.11	10.06	9.95
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.78	101.93	-0.139%	0.296%			1.19	11.33	11.20
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.00	99.23	-0.233%	0.299%	0.955%		1.38	13.09	12.91
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.43	102.70	-0.271%	0.379%	0.934%	-1.252%	1.55	15.82	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.10	106.49	-0.359%	1.672%	1.230%	0.411%	1.71	20.47	20.13

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 21-Dec-2018	Previous Index Price 20-Dec-2018	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.67	104.69	-0.021%	-0.003%	-0.111%	-4.497%	-0.68	0.47	0.48
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.19	106.23	-0.038%	-0.074%	-5.458%	-5.811%	-0.45	0.81	0.81
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.62	-0.029%	-0.082%	-0.072%	-4.503%	-0.48	1.27	1.27
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.91	110.93	-0.015%	-0.029%	-4.268%	-4.704%	-0.51	1.76	1.77
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.86	0.032%	0.106%	0.334%	-0.631%	-0.21	3.17	3.17
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.36	100.38	-0.023%	0.072%	0.421%	0.478%	-0.09	3.81	3.81
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.76	119.78	-0.018%	0.090%	0.519%	-2.631%	-0.07	3.90	3.90
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.50	119.53	-0.028%	0.223%	0.685%	-2.197%	0.15	4.80	4.79
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.07	135.18	-0.081%	0.198%	0.805%	-3.262%	0.36	5.38	5.36
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.73	103.83	-0.099%	0.206%	1.024%	0.162%	0.57	7.12	7.07
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.69	100.88	-0.191%	0.250%	1.131%		0.88	8.99	8.91
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.12	115.35	-0.203%	0.075%	0.874%	-1.673%	1.11	10.06	9.95
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.02	102.16	-0.136%	0.371%			1.19	11.33	11.20
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.88	100.11	-0.228%	0.372%	1.252%		1.38	13.09	12.91

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.45	103.72	-0.263%	0.471%	1.312%	-1.274%	1.55	15.82	15.57
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.78	108.16	-0.348%	1.756%	1.650%	0.364%	1.71	20.47	20.13