

Euronext Dublin - Daily Bond Index Report



Wednesday 2 January, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

| Index | Close Value 02-Jan-2019 | Previous Close Value 31-Dec-2018 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 113.33 | 113.02 | 0.275% | 0.28% | 0.28% | 0.28% | 13.33% | 6.63 | 6.57 | 0.91 |
| All Bond Index (Return) | 205.30 | 204.68 | 0.307% | 0.31% | 0.31% | 0.31% | 105.30% | 6.63 | 6.57 | 0.91 |
| Under 3 Bond Index (Clean) | 81.18 | 81.21 | -0.028% | -0.03% | -0.03% | -0.03% | -18.82% | 1.09 | 1.09 | -0.50 |
| Under 3 Bond Index (Return) | 142.41 | 142.36 | 0.032% | 0.03% | 0.03% | 0.03% | 42.41% | 1.09 | 1.09 | -0.50 |
| Under 5 Bond Index (Clean) | 95.11 | 95.09 | 0.019% | 0.02% | 0.02% | 0.02% | -4.89% | 2.06 | 2.06 | -0.26 |
| Under 5 Bond Index (Return) | 168.55 | 168.44 | 0.065% | 0.06% | 0.06% | 0.06% | 68.55% | 2.06 | 2.06 | -0.26 |
| Under 10 Bond Index (Clean) | 107.66 | 107.52 | 0.138% | 0.14% | 0.14% | 0.14% | 7.66% | 4.03 | 4.02 | 0.28 |
| Under 10 Bond Index (Return) | 191.30 | 190.96 | 0.175% | 0.17% | 0.17% | 0.17% | 91.30% | 4.03 | 4.02 | 0.28 |
| 5 Plus Bond Index (Clean) | 130.13 | 129.55 | 0.451% | 0.45% | 0.45% | 0.45% | 30.13% | 9.75 | 9.65 | 1.08 |
| 5 Plus Bond Index (Return) | 235.24 | 234.13 | 0.473% | 0.47% | 0.47% | 0.47% | 135.24% | 9.75 | 9.65 | 1.08 |
| 10 Plus Bond Index (Clean) | 141.09 | 140.13 | 0.689% | 0.69% | 0.69% | 0.69% | 41.09% | 14.46 | 14.25 | 1.44 |
| 10 Plus Bond Index (Return) | 265.32 | 263.46 | 0.706% | 0.71% | 0.71% | 0.71% | 165.32% | 14.46 | 14.25 | 1.44 |

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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 | 102.27 | 2.39 | 198 | 104.65 | 0.00 | 7,080 | 7,240 | 7409 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 18-Oct-19 | 5.90% | Annual | 105.01 | 1.23 | 76 | 106.24 | 0.00 | 6,022 | 6,324 | 6398 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 18-Apr-20 | 4.50% | Annual | 106.45 | 3.19 | 259 | 109.65 | 0.00 | 10,613 | 11,298 | 11637 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20 | 5.00% | Annual | 109.92 | 1.04 | 76 | 110.97 | 0.00 | 6,515 | 7,161 | 7229 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22 | 0.80% | Annual | 103.33 | 0.64 | 293 | 103.97 | 0.00 | 6,828 | 7,055 | 7099 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 18-Oct-22 | 0.00% | Annual | 100.50 | 0.00 | 76 | 100.50 | 0.00 | 5,100 | 5,126 | 5126 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23 | 3.90% | Annual | 116.79 | 3.08 | 288 | 119.87 | 0.00 | 7,006 | 8,182 | 8398 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 18-Mar-24 | 3.40% | Annual | 117.01 | 2.70 | 290 | 119.71 | 0.00 | 8,031 | 9,397 | 9614 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25 | 5.40% | Annual | 130.91 | 4.36 | 295 | 135.27 | 0.00 | 11,490 | 15,042 | 15543 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26 | 1.00% | Annual | 103.41 | 0.64 | 232 | 104.04 | 0.00 | 11,319 | 11,704 | 11776 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 15-May-28 | 0.90% | Annual | 100.53 | 0.57 | 232 | 101.10 | 0.00 | 8,322 | 8,366 | 8413 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 15-May-30 | 2.40% | Annual | 114.13 | 1.53 | 232 | 115.66 | 0.00 | 9,402 | 10,730 | 10873 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 18-Mar-31 | 1.35% | Annual | 102.09 | 0.29 | 77 | 102.38 | 0.00 | 3,000 | 3,063 | 3071 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 15-May-33 | 1.30% | Annual | 99.46 | 0.93 | 260 | 100.39 | 0.00 | 4,000 | 3,978 | 4015 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 15-May-37 | 1.70% | Annual | 102.81 | 1.08 | 232 | 103.89 | 0.00 | 5,322 | 5,472 | 5529 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 18-Feb-45 | 2.00% | Annual | 106.44 | 1.74 | 318 | 108.19 | 0.00 | 8,596 | 9,150 | 9300 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 02-Jan-2019 | Previous Index Price 31-Dec-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|-------------------------|---------|----------------------------------|----------------------------|--|----------|-------------|---------|---------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.40 per cent Treasury Bond 2019 | 102.27 | 102.32 | -0.049% | -0.049% | -0.049% | -0.049% | -0.59 | 0.45 | 0.45 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 105.01 | 105.06 | -0.040% | -0.040% | -0.040% | -0.040% | -0.45 | 0.79 | 0.79 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 106.45 | 106.47 | -0.013% | -0.013% | -0.013% | -0.013% | -0.49 | 1.24 | 1.25 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 109.92 | 109.95 | -0.024% | -0.024% | -0.024% | -0.024% | -0.52 | 1.74 | 1.75 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.33 | 103.25 | 0.071% | 0.071% | 0.071% | 0.071% | -0.24 | 3.15 | 3.15 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.50 | 100.38 | 0.117% | 0.117% | 0.117% | 0.117% | -0.13 | 3.79 | 3.79 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 116.79 | 116.67 | 0.103% | 0.103% | 0.103% | 0.103% | -0.08 | 3.88 | 3.88 |
| IE00B6X9ST99 | B6X9ST9 | 3.40% Treasury Bond 2024 | 117.01 | 116.85 | 0.130% | 0.130% | 0.130% | 0.130% | 0.12 | 4.78 | 4.77 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 130.91 | 130.68 | 0.177% | 0.177% | 0.177% | 0.177% | 0.34 | 5.35 | 5.34 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 103.41 | 103.01 | 0.386% | 0.386% | 0.386% | 0.386% | 0.53 | 7.09 | 7.06 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.9% Treasury Bond 2028 | 100.53 | 100.05 | 0.473% | 0.473% | 0.473% | 0.473% | 0.84 | 8.97 | 8.89 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 114.13 | 113.49 | 0.566% | 0.566% | 0.566% | 0.566% | 1.07 | 10.04 | 9.94 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 102.09 | 101.52 | 0.568% | 0.568% | 0.568% | 0.568% | 1.17 | 11.31 | 11.18 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 99.46 | 98.81 | 0.657% | 0.657% | 0.657% | 0.657% | 1.34 | 13.07 | 12.89 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 102.81 | 102.00 | 0.793% | 0.793% | 0.793% | 0.793% | 1.52 | 15.80 | 15.56 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 106.44 | 105.57 | 0.829% | 0.829% | 0.829% | 0.829% | 1.69 | 20.46 | 20.12 |

| Return Price Performance | | | Index Price 02-Jan-2019 | Previous Index Price 31-Dec-2018 | % Change | Performance | | | Yield to Maturity | Macaulay Duration | Modified Duration |
|--------------------------|---------|----------------------------------|----------------------------|--|----------|-------------|--------|--------|----------------------|----------------------|----------------------|
| ISIN | SEDOL | Bond Name | | | | MTD | QTD | YTD | | | |
| IE00B2QTFG59 | B2QTFG5 | 4.40 per cent Treasury Bond 2019 | 104.65 | 104.65 | 0.009% | 0.009% | 0.009% | 0.009% | -0.59 | 0.45 | 0.45 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 106.24 | 106.20 | 0.036% | 0.036% | 0.036% | 0.036% | -0.45 | 0.79 | 0.79 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 109.65 | 109.60 | 0.043% | 0.043% | 0.043% | 0.043% | -0.49 | 1.24 | 1.25 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 110.97 | 110.92 | 0.038% | 0.038% | 0.038% | 0.038% | -0.52 | 1.74 | 1.75 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.97 | 103.88 | 0.081% | 0.081% | 0.081% | 0.081% | -0.24 | 3.15 | 3.15 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.50 | 100.38 | 0.117% | 0.117% | 0.117% | 0.117% | -0.13 | 3.79 | 3.79 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 119.87 | 119.70 | 0.145% | 0.145% | 0.145% | 0.145% | -0.08 | 3.88 | 3.88 |
| IE00B6X9ST99 | B6X9ST9 | 3.40% Treasury Bond 2024 | 119.71 | 119.51 | 0.167% | 0.167% | 0.167% | 0.167% | 0.12 | 4.78 | 4.77 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 135.27 | 134.97 | 0.226% | 0.226% | 0.226% | 0.226% | 0.34 | 5.35 | 5.34 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 104.04 | 103.63 | 0.398% | 0.398% | 0.398% | 0.398% | 0.53 | 7.09 | 7.06 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.9% Treasury Bond 2028 | 101.10 | 100.61 | 0.482% | 0.482% | 0.482% | 0.482% | 0.84 | 8.97 | 8.89 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 115.66 | 114.98 | 0.587% | 0.587% | 0.587% | 0.587% | 1.07 | 10.04 | 9.94 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 102.38 | 101.78 | 0.586% | 0.586% | 0.586% | 0.586% | 1.17 | 11.31 | 11.18 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 100.39 | 99.72 | 0.669% | 0.669% | 0.669% | 0.669% | 1.34 | 13.07 | 12.89 |

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|--------------|---------|--------------------------|--------|--------|--------|--------|--------|--------|------|-------|-------|
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 103.89 | 103.06 | 0.807% | 0.807% | 0.807% | 0.807% | 1.52 | 15.80 | 15.56 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 108.19 | 107.28 | 0.841% | 0.841% | 0.841% | 0.841% | 1.69 | 20.46 | 20.12 |