

Euronext Dublin - Daily Bond Index Report



Friday 4 January, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 04-Jan-2019	Previous Close Value 03-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.84	113.08	-0.206%	-0.15%	-0.15%	-0.15%	12.84%	6.60	6.54	0.97
All Bond Index (Return)	204.47	204.87	-0.196%	-0.10%	-0.10%	-0.10%	104.47%	6.60	6.54	0.97
Under 3 Bond Index (Clean)	81.11	81.13	-0.025%	-0.12%	-0.12%	-0.12%	-18.89%	1.07	1.08	-0.47
Under 3 Bond Index (Return)	142.31	142.33	-0.012%	-0.04%	-0.04%	-0.04%	42.31%	1.07	1.08	-0.47
Under 5 Bond Index (Clean)	94.98	95.03	-0.048%	-0.11%	-0.11%	-0.11%	-5.02%	2.05	2.05	-0.22
Under 5 Bond Index (Return)	168.36	168.42	-0.038%	-0.05%	-0.05%	-0.05%	68.36%	2.05	2.05	-0.22
Under 10 Bond Index (Clean)	107.39	107.52	-0.116%	-0.12%	-0.12%	-0.12%	7.39%	4.02	4.00	0.34
Under 10 Bond Index (Return)	190.85	191.06	-0.106%	-0.06%	-0.06%	-0.06%	90.85%	4.02	4.00	0.34
5 Plus Bond Index (Clean)	129.32	129.72	-0.315%	-0.18%	-0.18%	-0.18%	29.32%	9.72	9.61	1.14
5 Plus Bond Index (Return)	233.81	234.52	-0.304%	-0.14%	-0.14%	-0.14%	133.81%	9.72	9.61	1.14
10 Plus Bond Index (Clean)	139.75	140.42	-0.477%	-0.27%	-0.27%	-0.27%	39.75%	14.41	14.20	1.51
10 Plus Bond Index (Return)	262.85	264.08	-0.466%	-0.23%	-0.23%	-0.23%	162.85%	14.41	14.20	1.51

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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	102.21	2.41	200	104.62	0.00	7,080	7,236	7407
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.95	1.26	78	106.21	0.00	6,022	6,320	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.37	3.22	261	109.59	0.00	10,613	11,289	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.73	1.07	78	110.79	0.00	6,515	7,148	7218
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.17	0.65	295	103.82	0.00	6,828	7,044	7089
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.33	0.00	78	100.33	0.00	5,100	5,117	5117
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.51	3.10	290	119.61	0.00	7,006	8,162	8380
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.63	2.72	292	119.35	0.00	8,031	9,366	9585
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.47	4.39	297	134.87	0.00	11,490	14,992	15497
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.01	0.64	234	103.65	0.00	11,319	11,659	11732
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	99.93	0.58	234	100.51	0.00	8,322	8,316	8364
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.45	1.54	234	114.99	0.00	9,402	10,666	10811
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.29	0.29	79	101.58	0.00	3,000	3,039	3047
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.57	0.93	262	99.51	0.00	4,000	3,943	3980
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	101.69	1.09	234	102.78	0.00	5,322	5,412	5470
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	104.99	1.75	320	106.75	0.00	8,596	9,025	9176

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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 04-Jan-2019	Previous Index Price 03-Jan-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	102.21	102.22	-0.004%	-0.104%	-0.104%	-0.104%	-0.59	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.95	104.96	-0.010%	-0.105%	-0.105%	-0.105%	-0.45	0.78	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.37	106.39	-0.020%	-0.091%	-0.091%	-0.091%	-0.47	1.23	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.73	109.80	-0.065%	-0.205%	-0.205%	-0.205%	-0.44	1.73	1.74
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.17	103.24	-0.067%	-0.078%	-0.078%	-0.078%	-0.19	3.14	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.33	100.42	-0.095%	-0.058%	-0.058%	-0.058%	-0.09	3.78	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.51	116.62	-0.095%	-0.142%	-0.142%	-0.142%	-0.03	3.87	3.87
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.63	116.78	-0.134%	-0.196%	-0.196%	-0.196%	0.18	4.76	4.76
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.47	130.67	-0.148%	-0.157%	-0.157%	-0.157%	0.40	5.34	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.01	103.24	-0.223%	-0.001%	-0.001%	-0.001%	0.58	7.08	7.04
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	99.93	100.25	-0.318%	-0.120%	-0.120%	-0.120%	0.91	8.96	8.88
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.45	113.83	-0.336%	-0.034%	-0.034%	-0.034%	1.13	10.03	9.91
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.29	101.72	-0.418%	-0.222%	-0.222%	-0.222%	1.24	11.29	11.16
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.57	99.04	-0.470%	-0.241%	-0.241%	-0.241%	1.41	13.05	12.87
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	101.69	102.25	-0.544%	-0.307%	-0.307%	-0.307%	1.59	15.77	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	104.99	105.65	-0.627%	-0.546%	-0.546%	-0.546%	1.76	20.41	20.05

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 04-Jan-2019	Previous Index Price 03-Jan-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.62	104.61	0.008%	-0.022%	-0.022%	-0.022%	-0.59	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.21	106.20	0.005%	0.002%	0.002%	0.002%	-0.45	0.78	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.60	-0.007%	-0.010%	-0.010%	-0.010%	-0.47	1.23	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.79	110.85	-0.052%	-0.117%	-0.117%	-0.117%	-0.44	1.73	1.74
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.89	-0.064%	-0.063%	-0.063%	-0.063%	-0.19	3.14	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.33	100.42	-0.095%	-0.058%	-0.058%	-0.058%	-0.09	3.78	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.61	119.71	-0.084%	-0.076%	-0.076%	-0.076%	-0.03	3.87	3.87
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.35	119.49	-0.123%	-0.136%	-0.136%	-0.136%	0.18	4.76	4.76
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.87	135.05	-0.133%	-0.075%	-0.075%	-0.075%	0.40	5.34	5.32
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.65	103.88	-0.219%	0.017%	0.017%	0.017%	0.58	7.08	7.04
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	100.51	100.83	-0.314%	-0.102%	-0.102%	-0.102%	0.91	8.96	8.88
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.99	115.37	-0.326%	0.007%	0.007%	0.007%	1.13	10.03	9.91
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.58	102.00	-0.413%	-0.196%	-0.196%	-0.196%	1.24	11.29	11.16
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.51	99.97	-0.462%	-0.214%	-0.214%	-0.214%	1.41	13.05	12.87

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.78	103.33	-0.533%	-0.272%	-0.272%	-0.272%	1.59	15.77	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.75	107.40	-0.611%	-0.501%	-0.501%	-0.501%	1.76	20.41	20.05