

Euronext Dublin - Daily Bond Index Report

Wednesday 19 December, 2018



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 19-Dec-2018	Previous Close Value 18-Dec-2018	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.08	112.89	0.175%	0.01%	-0.02%	-2.36%	13.08%	6.65	6.59	0.95
All Bond Index (Return)	204.66	204.30	0.179%	0.14%	0.61%	0.26%	104.66%	6.65	6.59	0.95
Under 3 Bond Index (Clean)	81.34	81.35	-0.017%	-0.24%	-1.05%	-4.72%	-18.66%	1.13	1.13	-0.50
Under 3 Bond Index (Return)	142.43	142.43	-0.004%	0.00%	-0.03%	-0.47%	42.43%	1.13	1.13	-0.50
Under 5 Bond Index (Clean)	95.19	95.18	0.008%	-0.16%	-0.64%	-3.54%	-4.81%	2.09	2.10	-0.24
Under 5 Bond Index (Return)	168.47	168.44	0.018%	0.02%	0.13%	-0.17%	68.47%	2.09	2.10	-0.24
Under 10 Bond Index (Clean)	107.60	107.51	0.084%	-0.08%	-0.22%	-2.75%	7.60%	4.06	4.05	0.32
Under 10 Bond Index (Return)	190.98	190.80	0.091%	0.07%	0.45%	-0.01%	90.98%	4.06	4.05	0.32
5 Plus Bond Index (Clean)	129.59	129.21	0.288%	0.12%	0.39%	-1.43%	29.59%	9.78	9.67	1.13
5 Plus Bond Index (Return)	234.07	233.40	0.290%	0.23%	0.93%	0.54%	134.07%	9.78	9.67	1.13
10 Plus Bond Index (Clean)	140.13	139.51	0.447%	0.27%	0.52%	-1.01%	40.13%	14.48	14.27	1.49
10 Plus Bond Index (Return)	263.35	262.18	0.446%	0.36%	1.04%	1.15%	163.35%	14.48	14.27	1.49

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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	102.49	2.22	184	104.71	0.00	7,080	7,266	7424
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	105.27	1.00	62	106.27	0.00	6,022	6,340	6400
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.63	3.02	245	109.65	0.00	10,613	11,317	11638
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	110.10	0.85	62	110.95	0.00	6,615	7,283	7339
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.21	0.61	279	103.82	0.00	6,828	7,047	7089
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.31	0.00	62	100.31	0.00	5,000	5,016	5016
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.83	2.93	274	119.76	0.00	7,006	8,185	8390
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.88	2.57	276	119.45	0.00	8,031	9,387	9593
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.86	4.16	281	135.01	0.00	11,490	15,036	15513
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	102.97	0.60	218	103.57	0.00	11,319	11,655	11723
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.09	0.54	218	100.63	0.00	8,322	8,329	8374
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.45	1.43	218	114.89	0.00	9,402	10,666	10801
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.49	0.23	63	101.72	0.00	3,000	3,045	3052
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.75	0.88	246	99.63	0.00	4,000	3,950	3985
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.14	1.02	218	103.16	0.00	5,322	5,426	5480
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.56	1.67	304	107.23	0.00	8,596	9,074	9218

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Bond Index Constituent

Clean Price Performance			Index Price 19-Dec-2018	Previous Index Price 18-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	102.49	102.49	-0.006%	-0.188%	-1.028%	-4.447%	-0.64	0.49	0.49
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.27	105.28	-0.015%	-0.293%	-1.386%	-5.658%	-0.46	0.83	0.83
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.63	106.66	-0.028%	-0.247%	-0.956%	-4.465%	-0.48	1.28	1.29
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.10	110.11	-0.013%	-0.233%	-0.930%	-4.595%	-0.49	1.78	1.79
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.21	103.19	0.020%	0.001%	0.096%	-0.679%	-0.19	3.18	3.19
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.31	100.26	0.055%	0.027%	0.376%	0.433%	-0.08	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.83	116.75	0.071%	-0.087%	-0.226%	-2.615%	-0.06	3.92	3.92
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.88	116.76	0.107%	0.034%	0.000%	-2.210%	0.16	4.81	4.81
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.86	130.68	0.136%	-0.058%	-0.150%	-3.302%	0.38	5.39	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	102.97	102.78	0.183%	0.003%	0.654%	0.037%	0.59	7.13	7.09
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.09	99.79	0.303%	0.140%	0.866%		0.89	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.45	113.15	0.270%	-0.237%	0.201%	-1.837%	1.14	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.49	101.15	0.329%	0.003%			1.22	11.34	11.21
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.75	98.38	0.378%	0.054%	0.708%		1.40	13.10	12.92
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.14	101.66	0.472%	0.101%	0.654%	-1.526%	1.57	15.83	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.56	104.82	0.709%	1.156%	0.716%	-0.099%	1.73	20.47	20.12

Return Price Performance			Index Price 19-Dec-2018	Previous Index Price 18-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	104.71	104.70	0.006%	0.034%	-0.073%	-4.462%	-0.64	0.49	0.49
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.27	106.27	0.000%	-0.002%	-5.390%	-5.742%	-0.46	0.83	0.83
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.65	109.67	-0.016%	-0.026%	-0.016%	-4.450%	-0.48	1.28	1.29
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.95	110.95	-0.001%	0.003%	-4.238%	-4.674%	-0.49	1.78	1.79
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.82	103.80	0.023%	0.041%	0.269%	-0.695%	-0.19	3.18	3.19
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.31	100.26	0.055%	0.027%	0.376%	0.433%	-0.08	3.83	3.83
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.76	119.66	0.079%	0.084%	0.513%	-2.637%	-0.06	3.92	3.92
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.45	119.32	0.112%	0.182%	0.644%	-2.238%	0.16	4.81	4.81
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.01	134.82	0.143%	0.152%	0.758%	-3.307%	0.38	5.39	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.57	103.38	0.185%	0.053%	0.870%	0.010%	0.59	7.13	7.09
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.63	100.32	0.304%	0.186%	1.067%		0.89	9.01	8.93
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.89	114.57	0.272%	-0.125%	0.672%	-1.870%	1.14	10.08	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.72	101.38	0.332%	0.072%			1.22	11.34	11.21
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.63	99.26	0.378%	0.122%	1.000%		1.40	13.10	12.92

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.16	102.67	0.471%	0.185%	1.024%	-1.555%	1.57	15.83	15.58
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.23	106.48	0.703%	1.237%	1.132%	-0.148%	1.73	20.47	20.12