

Euronext Dublin - Daily Bond Index Report



Thursday 20 December, 2018

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 20-Dec-2018	Previous Close Value 19-Dec-2018	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.31	113.08	0.196%	0.20%	0.17%	-2.17%	13.31%	6.66	6.60	0.92
All Bond Index (Return)	205.08	204.66	0.201%	0.35%	0.81%	0.46%	105.08%	6.66	6.60	0.92
Under 3 Bond Index (Clean)	81.31	81.34	-0.037%	-0.28%	-1.09%	-4.75%	-18.69%	1.12	1.12	-0.50
Under 3 Bond Index (Return)	142.39	142.43	-0.023%	-0.02%	-0.05%	-0.50%	42.39%	1.12	1.12	-0.50
Under 5 Bond Index (Clean)	95.18	95.19	-0.009%	-0.17%	-0.65%	-3.55%	-4.82%	2.09	2.09	-0.24
Under 5 Bond Index (Return)	168.47	168.47	0.000%	0.02%	0.13%	-0.17%	68.47%	2.09	2.09	-0.24
Under 10 Bond Index (Clean)	107.68	107.60	0.072%	-0.01%	-0.15%	-2.68%	7.68%	4.06	4.05	0.30
Under 10 Bond Index (Return)	191.13	190.98	0.079%	0.15%	0.53%	0.07%	91.13%	4.06	4.05	0.30
5 Plus Bond Index (Clean)	130.02	129.59	0.337%	0.46%	0.73%	-1.10%	30.02%	9.78	9.68	1.09
5 Plus Bond Index (Return)	234.87	234.07	0.338%	0.57%	1.27%	0.88%	134.87%	9.78	9.68	1.09
10 Plus Bond Index (Clean)	140.93	140.13	0.572%	0.84%	1.09%	-0.45%	40.93%	14.49	14.28	1.45
10 Plus Bond Index (Return)	264.85	263.35	0.571%	0.93%	1.62%	1.73%	164.85%	14.49	14.28	1.45

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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	102.46	2.23	185	104.69	0.00	7,080	7,254	7412
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	105.22	1.02	63	106.23	0.00	6,022	6,336	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.59	3.03	246	109.62	0.00	10,613	11,313	11634
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	110.06	0.86	63	110.93	0.00	6,515	7,280	7338
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.61	280	103.86	0.00	6,828	7,049	7091
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.38	0.00	63	100.38	0.00	5,100	5,019	5019
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.85	2.94	275	119.78	0.00	7,006	8,186	8392
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.95	2.58	277	119.53	0.00	8,031	9,393	9600
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.01	4.17	282	135.18	0.00	11,490	15,054	15533
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.23	0.60	219	103.83	0.00	11,319	11,684	11752
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.34	0.54	219	100.88	0.00	8,322	8,350	8395
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.91	1.44	219	115.35	0.00	9,402	10,709	10845
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.93	0.24	64	102.16	0.00	3,000	3,058	3065
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.23	0.88	247	100.11	0.00	4,000	3,969	4004
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.70	1.02	219	103.72	0.00	5,322	5,466	5520
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.49	1.67	305	108.16	0.00	8,596	9,153	9297

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Bond Index Constituent

Clean Price Performance			Index Price 20-Dec-2018	Previous Index Price 19-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	102.46	102.49	-0.028%	-0.216%	-1.056%	-4.474%	-0.67	0.48	0.48
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	105.22	105.27	-0.050%	-0.343%	-1.435%	-5.705%	-0.46	0.82	0.82
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.59	106.63	-0.038%	-0.285%	-0.994%	-4.502%	-0.48	1.27	1.28
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.06	110.10	-0.029%	-0.262%	-0.958%	-4.623%	-0.50	1.77	1.78
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.21	0.031%	0.032%	0.127%	-0.649%	-0.20	3.18	3.18
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.31	0.068%	0.095%	0.444%	0.501%	-0.10	3.82	3.82
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.85	116.83	0.015%	-0.072%	-0.211%	-2.600%	-0.07	3.91	3.91
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.95	116.88	0.062%	0.097%	0.062%	-2.149%	0.14	4.81	4.80
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.01	130.86	0.119%	0.061%	-0.031%	-3.187%	0.35	5.38	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.23	102.97	0.251%	0.253%	0.906%	0.288%	0.55	7.12	7.08
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.34	100.09	0.255%	0.395%	1.123%		0.86	9.00	8.92
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.91	113.45	0.403%	0.165%	0.605%	-1.441%	1.09	10.07	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.93	101.49	0.433%	0.436%			1.18	11.34	11.21
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.23	98.75	0.479%	0.533%	1.190%		1.36	13.10	12.92
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.70	102.14	0.550%	0.652%	1.208%	-0.984%	1.53	15.83	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.49	105.56	0.872%	2.038%	1.594%	0.772%	1.69	20.50	20.15

Return Price Performance			Index Price 20-Dec-2018	Previous Index Price 19-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	104.69	104.71	-0.016%	0.018%	-0.090%	-4.477%	-0.67	0.48	0.48
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.23	106.27	-0.035%	-0.037%	-5.423%	-5.775%	-0.46	0.82	0.82
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.65	-0.026%	-0.053%	-0.043%	-4.475%	-0.48	1.27	1.28
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.93	110.95	-0.016%	-0.014%	-4.254%	-4.690%	-0.50	1.77	1.78
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.86	103.82	0.033%	0.074%	0.302%	-0.663%	-0.20	3.18	3.18
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.31	0.068%	0.095%	0.444%	0.501%	-0.10	3.82	3.82
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.78	119.76	0.023%	0.108%	0.536%	-2.614%	-0.07	3.91	3.91
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.53	119.45	0.069%	0.251%	0.713%	-2.170%	0.14	4.81	4.80
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.18	135.01	0.127%	0.279%	0.886%	-3.184%	0.35	5.38	5.37
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.83	103.57	0.252%	0.305%	1.124%	0.262%	0.55	7.12	7.08
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.88	100.63	0.255%	0.442%	1.325%		0.86	9.00	8.92
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.35	114.89	0.404%	0.278%	1.079%	-1.473%	1.09	10.07	9.96
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.16	101.72	0.436%	0.508%			1.18	11.34	11.21
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.11	99.63	0.479%	0.601%	1.483%		1.36	13.10	12.92

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.72	103.16	0.550%	0.736%	1.580%	-1.013%	1.53	15.83	15.59
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.16	107.23	0.864%	2.111%	2.005%	0.714%	1.69	20.50	20.15