

Euronext Dublin - Daily Bond Index Report

Thursday 3 January, 2019



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Bond Indices Performance

Index	Close Value 03-Jan-2019	Previous Close Value 02-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.08	113.33	-0.221%	0.05%	0.05%	0.05%	13.08%	6.61	6.55	0.94
All Bond Index (Return)	204.87	205.30	-0.210%	0.10%	0.10%	0.10%	104.87%	6.61	6.55	0.94
Under 3 Bond Index (Clean)	81.13	81.18	-0.069%	-0.10%	-0.10%	-0.10%	-18.87%	1.08	1.08	-0.48
Under 3 Bond Index (Return)	142.33	142.41	-0.055%	-0.02%	-0.02%	-0.02%	42.33%	1.08	1.08	-0.48
Under 5 Bond Index (Clean)	95.03	95.11	-0.084%	-0.07%	-0.07%	-0.07%	-4.97%	2.05	2.06	-0.23
Under 5 Bond Index (Return)	168.42	168.55	-0.074%	-0.01%	-0.01%	-0.01%	68.42%	2.05	2.06	-0.23
Under 10 Bond Index (Clean)	107.52	107.66	-0.137%	0.00%	0.00%	0.00%	7.52%	4.02	4.01	0.31
Under 10 Bond Index (Return)	191.06	191.30	-0.126%	0.05%	0.05%	0.05%	91.06%	4.02	4.01	0.31
5 Plus Bond Index (Clean)	129.72	130.13	-0.315%	0.13%	0.13%	0.13%	29.72%	9.73	9.63	1.11
5 Plus Bond Index (Return)	234.52	235.24	-0.304%	0.17%	0.17%	0.17%	134.52%	9.73	9.63	1.11
10 Plus Bond Index (Clean)	140.42	141.09	-0.476%	0.21%	0.21%	0.21%	40.42%	14.43	14.22	1.47
10 Plus Bond Index (Return)	264.08	265.32	-0.465%	0.24%	0.24%	0.24%	164.08%	14.43	14.22	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	102.22	2.40	199	104.61	0.00	7,080	7,237	7406
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.96	1.25	77	106.20	0.00	6,022	6,321	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.39	3.21	260	109.60	0.00	10,613	11,291	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.80	1.06	77	110.85	0.00	6,515	7,153	7222
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.64	294	103.89	0.00	6,828	7,049	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.42	0.00	77	100.42	0.00	5,100	5,121	5121
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.62	3.09	289	119.71	0.00	7,006	8,170	8387
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.78	2.71	291	119.49	0.00	8,031	9,379	9596
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.67	4.38	296	135.05	0.00	11,490	15,014	15517
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.24	0.64	233	103.88	0.00	11,319	11,685	11757
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.25	0.58	233	100.83	0.00	8,322	8,343	8391
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	113.83	1.53	233	115.37	0.00	9,402	10,702	10846
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	101.72	0.29	78	102.00	0.00	3,000	3,051	3060
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.04	0.93	261	99.97	0.00	4,000	3,962	3999
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.25	1.09	233	103.33	0.00	5,322	5,442	5500
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	105.65	1.75	319	107.40	0.00	8,596	9,082	9232

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Bond Index Constituent

Clean Price Performance			Index Price 03-Jan-2019	Previous Index Price 02-Jan-2019	% 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	102.22	102.27	-0.051%	-0.100%	-0.100%	-0.100%	-0.57	0.44	0.45
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.96	105.01	-0.054%	-0.094%	-0.094%	-0.094%	-0.44	0.78	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.39	106.45	-0.058%	-0.071%	-0.071%	-0.071%	-0.48	1.24	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.80	109.92	-0.116%	-0.140%	-0.140%	-0.140%	-0.47	1.73	1.74
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.33	-0.082%	-0.012%	-0.012%	-0.012%	-0.21	3.14	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.42	100.50	-0.080%	0.037%	0.037%	0.037%	-0.11	3.78	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.62	116.79	-0.150%	-0.047%	-0.047%	-0.047%	-0.05	3.87	3.87
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.78	117.01	-0.192%	-0.062%	-0.062%	-0.062%	0.15	4.77	4.76
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.67	130.91	-0.185%	-0.008%	-0.008%	-0.008%	0.37	5.34	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.24	103.41	-0.163%	0.222%	0.222%	0.222%	0.55	7.09	7.05
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.25	100.53	-0.273%	0.199%	0.199%	0.199%	0.87	8.96	8.88
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	113.83	114.13	-0.261%	0.303%	0.303%	0.303%	1.10	10.03	9.92
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.72	102.09	-0.369%	0.197%	0.197%	0.197%	1.20	11.30	11.16
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.04	99.46	-0.424%	0.230%	0.230%	0.230%	1.37	13.06	12.88
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.25	102.81	-0.551%	0.238%	0.238%	0.238%	1.56	15.78	15.54
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.65	106.44	-0.741%	0.081%	0.081%	0.081%	1.73	20.43	20.08

Return Price Performance			Index Price 03-Jan-2019	Previous Index Price 02-Jan-2019	% 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	104.61	104.65	-0.038%	-0.030%	-0.030%	-0.030%	-0.57	0.44	0.45
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.20	106.24	-0.039%	-0.003%	-0.003%	-0.003%	-0.44	0.78	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.65	-0.046%	-0.003%	-0.003%	-0.003%	-0.48	1.24	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.85	110.97	-0.103%	-0.065%	-0.065%	-0.065%	-0.47	1.73	1.74
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.89	103.97	-0.080%	0.001%	0.001%	0.001%	-0.21	3.14	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.42	100.50	-0.080%	0.037%	0.037%	0.037%	-0.11	3.78	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.71	119.87	-0.137%	0.008%	0.008%	0.008%	-0.05	3.87	3.87
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.49	119.71	-0.180%	-0.013%	-0.013%	-0.013%	0.15	4.77	4.76
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.05	135.27	-0.168%	0.058%	0.058%	0.058%	0.37	5.34	5.33
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.88	104.04	-0.161%	0.236%	0.236%	0.236%	0.55	7.09	7.05
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.83	101.10	-0.268%	0.213%	0.213%	0.213%	0.87	8.96	8.88
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.37	115.66	-0.252%	0.334%	0.334%	0.334%	1.10	10.03	9.92
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.00	102.38	-0.365%	0.218%	0.218%	0.218%	1.20	11.30	11.16
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.97	100.39	-0.416%	0.250%	0.250%	0.250%	1.37	13.06	12.88

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.33	103.89	-0.540%	0.263%	0.263%	0.263%	1.56	15.78	15.54
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.40	108.19	-0.725%	0.110%	0.110%	0.110%	1.73	20.43	20.08