

Euronext Dublin - Daily Bond Index Report

Monday 7 January, 2019



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Bond Indices Performance

Index	Close Value 07-Jan-2019	Previous Close Value 04-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	112.52	112.84	-0.282%	-0.43%	-0.43%	-0.43%	12.52%	6.58	6.51	1.01
All Bond Index (Return)	203.95	204.47	-0.255%	-0.36%	-0.36%	-0.36%	103.95%	6.58	6.51	1.01
Under 3 Bond Index (Clean)	81.08	81.11	-0.033%	-0.16%	-0.16%	-0.16%	-18.92%	1.07	1.08	-0.45
Under 3 Bond Index (Return)	142.32	142.31	0.005%	-0.03%	-0.03%	-0.03%	42.32%	1.07	1.08	-0.45
Under 5 Bond Index (Clean)	94.91	94.98	-0.069%	-0.18%	-0.18%	-0.18%	-5.09%	2.04	2.05	-0.19
Under 5 Bond Index (Return)	168.29	168.36	-0.040%	-0.09%	-0.09%	-0.09%	68.29%	2.04	2.05	-0.19
Under 10 Bond Index (Clean)	107.22	107.39	-0.159%	-0.27%	-0.27%	-0.27%	7.22%	4.01	4.00	0.38
Under 10 Bond Index (Return)	190.60	190.85	-0.133%	-0.19%	-0.19%	-0.19%	90.60%	4.01	4.00	0.38
5 Plus Bond Index (Clean)	128.76	129.32	-0.427%	-0.61%	-0.61%	-0.61%	28.76%	9.70	9.58	1.18
5 Plus Bond Index (Return)	232.87	233.81	-0.403%	-0.54%	-0.54%	-0.54%	132.87%	9.70	9.58	1.18
10 Plus Bond Index (Clean)	138.84	139.75	-0.650%	-0.92%	-0.92%	-0.92%	38.84%	14.39	14.17	1.55
10 Plus Bond Index (Return)	261.20	262.85	-0.627%	-0.86%	-0.86%	-0.86%	161.20%	14.39	14.17	1.55

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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	102.19	2.45	203	104.64	0.00	7,080	7,235	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.93	1.31	81	106.24	0.00	6,022	6,319	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.34	3.26	264	109.59	0.00	10,613	11,286	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.65	1.11	81	110.76	0.00	6,515	7,143	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.05	0.65	298	103.70	0.00	6,828	7,036	7081
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.20	0.00	81	100.20	0.00	5,100	5,110	5110
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.35	3.13	293	119.48	0.00	7,006	8,151	8371
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.38	2.75	295	119.13	0.00	8,031	9,346	9567
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.20	4.44	300	134.64	0.00	11,490	14,961	15470
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	102.68	0.65	237	103.33	0.00	11,319	11,622	11695
IE00BDHDPR44	BDHDPR4	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	99.58	0.58	237	100.16	0.00	8,322	8,287	8335
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	112.97	1.56	237	114.53	0.00	9,402	10,621	10767
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	100.83	0.30	82	101.13	0.00	3,000	3,025	3034
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	98.02	0.94	265	98.97	0.00	4,000	3,921	3959
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	100.90	1.10	237	102.00	0.00	5,322	5,370	5429
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	104.00	1.77	323	105.77	0.00	8,596	8,940	9092

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance			Index Price 07-Jan-2019	Previous Index Price 04-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	102.19	102.21	-0.019%	-0.122%	-0.122%	-0.122%	-0.58	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.93	104.95	-0.014%	-0.119%	-0.119%	-0.119%	-0.45	0.77	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.34	106.37	-0.031%	-0.122%	-0.122%	-0.122%	-0.46	1.23	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.65	109.73	-0.068%	-0.273%	-0.273%	-0.273%	-0.41	1.73	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.05	103.17	-0.117%	-0.196%	-0.196%	-0.196%	-0.16	3.13	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.20	100.33	-0.124%	-0.181%	-0.181%	-0.181%	-0.05	3.77	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.35	116.51	-0.136%	-0.279%	-0.279%	-0.279%	0.00	3.87	3.87
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.38	116.63	-0.213%	-0.408%	-0.408%	-0.408%	0.22	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.20	130.47	-0.208%	-0.364%	-0.364%	-0.364%	0.43	5.34	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	102.68	103.01	-0.319%	-0.320%	-0.320%	-0.320%	0.63	7.08	7.03
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	99.58	99.93	-0.354%	-0.474%	-0.474%	-0.474%	0.95	8.95	8.87
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	112.97	113.45	-0.424%	-0.458%	-0.458%	-0.458%	1.17	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	100.83	101.29	-0.453%	-0.674%	-0.674%	-0.674%	1.28	11.29	11.15
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.02	98.57	-0.558%	-0.797%	-0.797%	-0.797%	1.45	13.04	12.85
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	100.90	101.69	-0.781%	-1.085%	-1.085%	-1.085%	1.64	15.76	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	104.00	104.99	-0.945%	-1.485%	-1.485%	-1.485%	1.81	20.37	20.01

Return Price Performance			Index Price 07-Jan-2019	Previous Index Price 04-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	104.64	104.62	0.017%	-0.005%	-0.005%	-0.005%	-0.58	0.44	0.44
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.21	0.032%	0.034%	0.034%	0.034%	-0.45	0.77	0.78
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.59	109.59	0.004%	-0.006%	-0.006%	-0.006%	-0.46	1.23	1.24
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.79	-0.030%	-0.147%	-0.147%	-0.147%	-0.41	1.73	1.73
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.70	103.82	-0.111%	-0.173%	-0.173%	-0.173%	-0.16	3.13	3.14
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.20	100.33	-0.124%	-0.181%	-0.181%	-0.181%	-0.05	3.77	3.78
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.48	119.61	-0.106%	-0.182%	-0.182%	-0.182%	0.00	3.87	3.87
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.13	119.35	-0.184%	-0.320%	-0.320%	-0.320%	0.22	4.76	4.75
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	134.64	134.87	-0.168%	-0.243%	-0.243%	-0.243%	0.43	5.34	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.33	103.65	-0.310%	-0.292%	-0.292%	-0.292%	0.63	7.08	7.03
IE00BDHDPH44	BDHDPH4	0.9% Treasury Bond 2028	100.16	100.51	-0.345%	-0.447%	-0.447%	-0.447%	0.95	8.95	8.87
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.53	114.99	-0.402%	-0.395%	-0.395%	-0.395%	1.17	10.02	9.90
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	101.13	101.58	-0.441%	-0.636%	-0.636%	-0.636%	1.28	11.29	11.15
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	98.97	99.51	-0.542%	-0.754%	-0.754%	-0.754%	1.45	13.04	12.85

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IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.00	102.78	-0.759%	-1.029%	-1.029%	-1.029%	1.64	15.76	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	105.77	106.75	-0.913%	-1.410%	-1.410%	-1.410%	1.81	20.37	20.01