

Euronext Dublin - Daily Bond Index Report

Monday 14 January, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 14-Jan-2019	Previous Close Value 11-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.33	113.16	0.155%	0.28%	0.28%	0.28%	13.33%	6.70	6.64	0.91
All Bond Index (Return)	205.49	205.14	0.173%	0.40%	0.40%	0.40%	105.49%	6.70	6.64	0.91
Under 3 Bond Index (Clean)	81.02	81.03	-0.011%	-0.23%	-0.23%	-0.23%	-18.98%	1.05	1.06	-0.47
Under 3 Bond Index (Return)	142.33	142.29	0.026%	-0.02%	-0.02%	-0.02%	42.33%	1.05	1.06	-0.47
Under 5 Bond Index (Clean)	95.00	94.97	0.040%	-0.09%	-0.09%	-0.09%	-5.00%	2.03	2.03	-0.27
Under 5 Bond Index (Return)	168.55	168.44	0.067%	0.07%	0.07%	0.07%	68.55%	2.03	2.03	-0.27
Under 10 Bond Index (Clean)	107.67	107.56	0.099%	0.14%	0.14%	0.14%	7.67%	4.00	3.99	0.26
Under 10 Bond Index (Return)	191.49	191.26	0.120%	0.27%	0.27%	0.27%	91.49%	4.00	3.99	0.26
5 Plus Bond Index (Clean)	130.23	129.93	0.229%	0.53%	0.53%	0.53%	30.23%	9.72	9.62	1.06
5 Plus Bond Index (Return)	235.58	235.01	0.242%	0.62%	0.62%	0.62%	135.58%	9.72	9.62	1.06
10 Plus Bond Index (Clean)	141.07	140.64	0.305%	0.67%	0.67%	0.67%	41.07%	13.91	13.72	1.40
10 Plus Bond Index (Return)	265.43	264.60	0.314%	0.75%	0.75%	0.75%	165.43%	13.91	13.72	1.40

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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	102.10	2.53	210	104.63	0.00	7,080	7,228	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.82	1.42	88	106.24	0.00	6,022	6,312	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.26	3.34	271	109.60	0.00	10,613	11,277	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.61	1.21	88	110.81	0.00	6,515	7,141	7219
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.38	0.67	305	104.05	0.00	6,828	7,059	7104
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.59	0.00	88	100.59	0.00	5,100	5,130	5130
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.80	3.21	300	120.01	0.00	7,006	8,183	8408
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.04	2.81	302	119.85	0.00	8,031	9,399	9625
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.05	4.54	307	135.59	0.00	11,490	15,058	15580
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.56	0.67	244	104.22	0.00	11,319	11,721	11797
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.80	0.60	244	101.41	0.00	8,322	8,389	8439
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.28	0.00	0	101.28	0.00	4,000	4,051	4051
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.32	1.60	244	115.92	0.00	9,402	10,748	10899
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.07	0.33	89	102.40	0.00	3,000	3,062	3072
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.48	0.97	272	100.45	0.00	4,000	3,979	4018
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.81	1.14	244	103.95	0.00	5,322	5,472	5532
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.31	1.81	330	108.12	0.00	8,596	9,139	9294

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Bond Index Constituent

Clean Price Performance			Index Price 14-Jan-2019	Previous Index Price 11-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	102.10	102.12	-0.016%	-0.214%	-0.214%	-0.214%	-0.58	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.82	104.84	-0.022%	-0.229%	-0.229%	-0.229%	-0.46	0.75	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.26	106.28	-0.016%	-0.194%	-0.194%	-0.194%	-0.47	1.21	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.61	109.60	0.010%	-0.312%	-0.312%	-0.312%	-0.44	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.38	103.28	0.100%	0.126%	0.126%	0.126%	-0.27	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.59	100.46	0.125%	0.202%	0.202%	0.202%	-0.16	3.75	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.80	116.64	0.137%	0.112%	0.112%	0.112%	-0.12	3.85	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.04	116.87	0.145%	0.157%	0.157%	0.157%	0.09	4.74	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.05	130.88	0.127%	0.285%	0.285%	0.285%	0.30	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.56	103.37	0.185%	0.531%	0.531%	0.531%	0.50	7.06	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.80	100.57	0.238%	0.750%	0.750%	0.750%	0.81	8.94	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.28	100.98	0.302%				0.97	9.82	9.73
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.32	114.01	0.274%	0.732%	0.732%	0.732%	1.05	10.01	9.91
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.07	101.80	0.265%	0.548%	0.548%	0.548%	1.17	11.28	11.15
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.48	99.16	0.324%	0.674%	0.674%	0.674%	1.34	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.81	102.44	0.360%	0.792%	0.792%	0.792%	1.52	15.77	15.53
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.31	105.98	0.314%	0.705%	0.705%	0.705%	1.70	20.43	20.09

Return Price Performance			Index Price 14-Jan-2019	Previous Index Price 11-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	104.63	104.61	0.020%	-0.013%	-0.013%	-0.013%	-0.58	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.21	0.024%	0.031%	0.031%	0.031%	-0.46	0.75	0.76
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.58	0.018%	0.002%	0.002%	0.002%	-0.47	1.21	1.22
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.81	110.76	0.047%	-0.100%	-0.100%	-0.100%	-0.44	1.71	1.72
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.05	103.94	0.105%	0.161%	0.161%	0.161%	-0.27	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.59	100.46	0.125%	0.202%	0.202%	0.202%	-0.16	3.75	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.01	119.82	0.160%	0.261%	0.261%	0.261%	-0.12	3.85	3.85
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.85	119.65	0.165%	0.287%	0.287%	0.287%	0.09	4.74	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.59	135.38	0.154%	0.462%	0.462%	0.462%	0.30	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.22	104.03	0.191%	0.572%	0.572%	0.572%	0.50	7.06	7.03
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.41	101.16	0.244%	0.787%	0.787%	0.787%	0.81	8.94	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.28	100.98	0.302%				0.97	9.82	9.73
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.92	115.59	0.286%	0.820%	0.820%	0.820%	1.05	10.01	9.91

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.40	102.12	0.275%	0.608%	0.608%	0.608%	1.17	11.28	11.15
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.45	100.12	0.332%	0.729%	0.729%	0.729%	1.34	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.95	103.57	0.370%	0.861%	0.861%	0.861%	1.52	15.77	15.53
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.12	107.77	0.325%	0.780%	0.780%	0.780%	1.70	20.43	20.09