

Euronext Dublin - Daily Bond Index Report

Tuesday 15 January, 2019



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Bond Indices Performance

Index	Close Value 15-Jan-2019	Previous Close Value 14-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.41	113.33	0.069%	0.35%	0.35%	0.35%	13.41%	6.70	6.64	0.90
All Bond Index (Return)	205.65	205.49	0.075%	0.47%	0.47%	0.47%	105.65%	6.70	6.64	0.90
Under 3 Bond Index (Clean)	81.01	81.02	-0.005%	-0.24%	-0.24%	-0.24%	-18.99%	1.05	1.05	-0.48
Under 3 Bond Index (Return)	142.34	142.33	0.007%	-0.01%	-0.01%	-0.01%	42.34%	1.05	1.05	-0.48
Under 5 Bond Index (Clean)	95.02	95.00	0.015%	-0.07%	-0.07%	-0.07%	-4.98%	2.03	2.03	-0.28
Under 5 Bond Index (Return)	168.59	168.55	0.024%	0.09%	0.09%	0.09%	68.59%	2.03	2.03	-0.28
Under 10 Bond Index (Clean)	107.72	107.67	0.049%	0.19%	0.19%	0.19%	7.72%	4.00	3.99	0.25
Under 10 Bond Index (Return)	191.59	191.49	0.056%	0.33%	0.33%	0.33%	91.59%	4.00	3.99	0.25
5 Plus Bond Index (Clean)	130.37	130.23	0.104%	0.63%	0.63%	0.63%	30.37%	9.72	9.62	1.05
5 Plus Bond Index (Return)	235.83	235.58	0.108%	0.73%	0.73%	0.73%	135.83%	9.72	9.62	1.05
10 Plus Bond Index (Clean)	141.24	141.07	0.122%	0.80%	0.80%	0.80%	41.24%	13.92	13.73	1.39
10 Plus Bond Index (Return)	265.76	265.43	0.125%	0.87%	0.87%	0.87%	165.76%	13.92	13.73	1.39

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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	2.54	211	104.64	0.00	7,080	7,228	7408
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.80	1.44	89	106.24	0.00	6,022	6,311	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.26	3.35	272	109.61	0.00	10,613	11,277	11633
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.61	1.22	89	110.83	0.00	6,515	7,141	7220
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.41	0.67	306	104.08	0.00	6,828	7,060	7106
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.65	0.00	89	100.65	0.00	5,100	5,133	5133
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.88	3.22	301	120.09	0.00	7,006	8,188	8413
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.19	2.82	303	120.01	0.00	8,031	9,411	9638
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.15	4.56	308	135.71	0.00	11,490	15,070	15594
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.64	0.67	245	104.31	0.00	11,319	11,730	11806
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.89	0.60	245	101.49	0.00	8,322	8,396	8446
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.32	0.00	0	101.32	0.00	4,000	4,053	4053
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.40	1.61	245	116.01	0.00	9,402	10,755	10907
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.21	0.33	90	102.54	0.00	3,000	3,066	3076
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.64	0.97	273	100.61	0.00	4,000	3,985	4024
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.96	1.14	245	104.10	0.00	5,322	5,480	5540
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.51	1.81	331	108.33	0.00	8,596	9,156	9312

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance			Index Price 15-Jan-2019	Previous Index Price 14-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	102.10	-0.003%	-0.217%	-0.217%	-0.217%	-0.61	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.80	104.82	-0.017%	-0.247%	-0.247%	-0.247%	-0.46	0.75	0.75
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.26	106.26	-0.004%	-0.198%	-0.198%	-0.198%	-0.48	1.21	1.21
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.61	109.61	0.001%	-0.311%	-0.311%	-0.311%	-0.45	1.71	1.71
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.41	103.38	0.022%	0.148%	0.148%	0.148%	-0.27	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.65	100.59	0.058%	0.260%	0.260%	0.260%	-0.17	3.75	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.88	116.80	0.061%	0.173%	0.173%	0.173%	-0.13	3.85	3.85
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	117.19	117.04	0.128%	0.286%	0.286%	0.286%	0.07	4.74	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.15	131.05	0.079%	0.364%	0.364%	0.364%	0.28	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.64	103.56	0.076%	0.608%	0.608%	0.608%	0.49	7.06	7.02
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	100.89	100.80	0.083%	0.834%	0.834%	0.834%	0.80	8.93	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.32	101.28	0.038%				0.97	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.40	114.32	0.070%	0.803%	0.803%	0.803%	1.05	10.01	9.91
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.21	102.07	0.131%	0.680%	0.680%	0.680%	1.16	11.27	11.14
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.64	99.48	0.159%	0.834%	0.834%	0.834%	1.33	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.96	102.81	0.142%	0.935%	0.935%	0.935%	1.51	15.77	15.53
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.51	106.31	0.190%	0.896%	0.896%	0.896%	1.69	20.43	20.09

Return Price Performance			Index Price 15-Jan-2019	Previous Index Price 14-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	104.63	0.009%	-0.005%	-0.005%	-0.005%	-0.61	0.42	0.42
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.24	-0.002%	0.029%	0.029%	0.029%	-0.46	0.75	0.75
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.61	109.60	0.007%	0.009%	0.009%	0.009%	-0.48	1.21	1.21
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.83	110.81	0.014%	-0.087%	-0.087%	-0.087%	-0.45	1.71	1.71
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.08	104.05	0.025%	0.186%	0.186%	0.186%	-0.27	3.11	3.12
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.65	100.59	0.058%	0.260%	0.260%	0.260%	-0.17	3.75	3.76
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.09	120.01	0.068%	0.329%	0.329%	0.329%	-0.13	3.85	3.85
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.01	119.85	0.133%	0.420%	0.420%	0.420%	0.07	4.74	4.74
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.71	135.59	0.089%	0.551%	0.551%	0.551%	0.28	5.32	5.31
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.31	104.22	0.079%	0.651%	0.651%	0.651%	0.49	7.06	7.02
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.49	101.41	0.085%	0.873%	0.873%	0.873%	0.80	8.93	8.86
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.32	101.28	0.038%				0.97	9.82	9.72
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.01	115.92	0.075%	0.896%	0.896%	0.896%	1.05	10.01	9.91

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.54	102.40	0.135%	0.744%	0.744%	0.744%	1.16	11.27	11.14
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.61	100.45	0.160%	0.890%	0.890%	0.890%	1.33	13.03	12.86
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.10	103.95	0.145%	1.007%	1.007%	1.007%	1.51	15.77	15.53
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.33	108.12	0.191%	0.973%	0.973%	0.973%	1.69	20.43	20.09