

Euronext Dublin - Daily Bond Index Report

Wednesday 23 January, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 23-Jan-2019	Previous Close Value 22-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.29	113.29	0.001%	0.25%	0.25%	0.25%	13.29%	6.68	6.62	0.91
All Bond Index (Return)	205.56	205.54	0.008%	0.43%	0.43%	0.43%	105.56%	6.68	6.62	0.91
Under 3 Bond Index (Clean)	80.93	80.95	-0.025%	-0.34%	-0.34%	-0.34%	-19.07%	1.03	1.03	-0.48
Under 3 Bond Index (Return)	142.33	142.35	-0.012%	-0.02%	-0.02%	-0.02%	42.33%	1.03	1.03	-0.48
Under 5 Bond Index (Clean)	94.86	94.88	-0.016%	-0.24%	-0.24%	-0.24%	-5.14%	2.00	2.01	-0.24
Under 5 Bond Index (Return)	168.45	168.46	-0.006%	0.01%	0.01%	0.01%	68.45%	2.00	2.01	-0.24
Under 10 Bond Index (Clean)	107.56	107.58	-0.010%	0.04%	0.04%	0.04%	7.56%	3.98	3.97	0.27
Under 10 Bond Index (Return)	191.44	191.45	-0.003%	0.25%	0.25%	0.25%	91.44%	3.98	3.97	0.27
5 Plus Bond Index (Clean)	130.28	130.27	0.012%	0.57%	0.57%	0.57%	30.28%	9.70	9.60	1.06
5 Plus Bond Index (Return)	235.79	235.75	0.017%	0.71%	0.71%	0.71%	135.79%	9.70	9.60	1.06
10 Plus Bond Index (Clean)	141.26	141.21	0.032%	0.81%	0.81%	0.81%	41.26%	13.90	13.71	1.39
10 Plus Bond Index (Return)	265.88	265.79	0.036%	0.92%	0.92%	0.92%	165.88%	13.90	13.71	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	101.96	2.64	219	104.60	0.00	7,080	7,219	7406
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.67	1.57	97	106.24	0.00	6,022	6,304	6398
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.18	3.45	280	109.63	0.00	10,613	11,269	11635
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.47	1.33	97	110.80	0.00	6,515	7,132	7218
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.22	0.69	314	103.91	0.00	6,828	7,047	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.38	0.00	97	100.38	0.00	5,100	5,119	5119
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.53	3.30	309	119.83	0.00	7,006	8,164	8395
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.90	2.90	311	119.80	0.00	8,031	9,388	9621
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.95	4.68	316	135.62	0.00	11,490	15,047	15584
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	103.59	0.69	253	104.28	0.00	11,319	11,725	11803
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	100.84	0.62	253	101.47	0.00	8,322	8,392	8444
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.30	0.02	7	101.33	0.00	4,000	4,052	4053
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	114.40	1.66	253	116.06	0.00	9,402	10,755	10912
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.11	0.36	98	102.47	0.00	3,000	3,063	3074
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	99.60	1.00	281	100.60	0.00	4,000	3,984	4024
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	102.92	1.18	253	104.10	0.00	5,322	5,478	5540
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	106.64	1.86	339	108.50	0.00	8,596	9,167	9327

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Bond Index Constituent

Clean Price Performance			Index Price 23-Jan-2019	Previous Index Price 22-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	101.96	101.97	-0.010%	-0.348%	-0.348%	-0.348%	-0.55	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.67	104.74	-0.062%	-0.366%	-0.366%	-0.366%	-0.48	0.73	0.73
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.18	106.20	-0.017%	-0.270%	-0.270%	-0.270%	-0.50	1.19	1.19
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.47	109.49	-0.021%	-0.436%	-0.436%	-0.436%	-0.44	1.68	1.69
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.22	103.23	-0.011%	-0.035%	-0.035%	-0.035%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.37	0.010%	-0.002%	-0.002%	-0.002%	-0.10	3.73	3.73
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.53	116.53	0.002%	-0.125%	-0.125%	-0.125%	-0.08	3.82	3.83
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.90	116.85	0.047%	0.040%	0.040%	0.040%	0.10	4.72	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.95	130.97	-0.015%	0.208%	0.208%	0.208%	0.30	5.30	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	103.59	103.60	-0.014%	0.559%	0.559%	0.559%	0.50	7.04	7.00
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	100.84	100.88	-0.032%	0.790%	0.790%	0.790%	0.81	8.91	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.30	101.34	-0.033%				0.97	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	114.40	114.39	0.005%	0.800%	0.800%	0.800%	1.04	9.99	9.88
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.11	102.10	0.009%	0.583%	0.583%	0.583%	1.16	11.25	11.12
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	99.60	99.57	0.030%	0.795%	0.795%	0.795%	1.33	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	102.92	102.86	0.055%	0.896%	0.896%	0.896%	1.52	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	106.64	106.55	0.085%	1.015%	1.015%	1.015%	1.68	20.41	20.08

Return Price Performance			Index Price 23-Jan-2019	Previous Index Price 22-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	104.60	104.60	0.002%	-0.041%	-0.041%	-0.041%	-0.55	0.40	0.40
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.24	106.29	-0.046%	0.033%	0.033%	0.033%	-0.48	0.73	0.73
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.63	109.64	-0.005%	0.030%	0.030%	0.030%	-0.50	1.19	1.19
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.80	110.81	-0.008%	-0.111%	-0.111%	-0.111%	-0.44	1.68	1.69
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.91	-0.009%	0.020%	0.020%	0.020%	-0.22	3.09	3.10
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.38	100.37	0.010%	-0.002%	-0.002%	-0.002%	-0.10	3.73	3.73
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.83	119.82	0.011%	0.110%	0.110%	0.110%	-0.08	3.82	3.83
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.80	119.73	0.053%	0.243%	0.243%	0.243%	0.10	4.72	4.71
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.62	135.63	-0.004%	0.487%	0.487%	0.487%	0.30	5.30	5.28
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.28	104.29	-0.011%	0.624%	0.624%	0.624%	0.50	7.04	7.00
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.47	101.50	-0.030%	0.848%	0.848%	0.848%	0.81	8.91	8.84
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.33	101.36	-0.030%				0.97	9.80	9.70
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.06	116.05	0.012%	0.939%	0.939%	0.939%	1.04	9.99	9.88

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.47	102.46	0.012%	0.676%	0.676%	0.676%	1.16	11.25	11.12
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	100.60	100.57	0.034%	0.881%	0.881%	0.881%	1.33	13.01	12.84
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.10	104.04	0.059%	1.004%	1.004%	1.004%	1.52	15.74	15.51
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.50	108.40	0.089%	1.133%	1.133%	1.133%	1.68	20.41	20.08