

Euronext Dublin - Daily Bond Index Report

Friday 25 January, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

| Index | Close Value 25-Jan-2019 | Previous Close Value 24-Jan-2019 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 113.67 | 113.58 | 0.085% | 0.58% | 0.58% | 0.58% | 13.67% | 6.69 | 6.63 | 0.86 |
| All Bond Index (Return) | 206.26 | 206.08 | 0.091% | 0.78% | 0.78% | 0.78% | 106.26% | 6.69 | 6.63 | 0.86 |
| Under 3 Bond Index (Clean) | 80.89 | 80.90 | -0.012% | -0.39% | -0.39% | -0.39% | -19.11% | 1.02 | 1.02 | -0.49 |
| Under 3 Bond Index (Return) | 142.30 | 142.30 | 0.001% | -0.04% | -0.04% | -0.04% | 42.30% | 1.02 | 1.02 | -0.49 |
| Under 5 Bond Index (Clean) | 94.89 | 94.89 | 0.004% | -0.20% | -0.20% | -0.20% | -5.11% | 1.99 | 2.00 | -0.27 |
| Under 5 Bond Index (Return) | 168.53 | 168.51 | 0.014% | 0.06% | 0.06% | 0.06% | 68.53% | 1.99 | 2.00 | -0.27 |
| Under 10 Bond Index (Clean) | 107.74 | 107.70 | 0.035% | 0.21% | 0.21% | 0.21% | 7.74% | 3.97 | 3.97 | 0.22 |
| Under 10 Bond Index (Return) | 191.78 | 191.70 | 0.043% | 0.43% | 0.43% | 0.43% | 91.78% | 3.97 | 3.97 | 0.22 |
| 5 Plus Bond Index (Clean) | 130.97 | 130.79 | 0.138% | 1.10% | 1.10% | 1.10% | 30.97% | 9.71 | 9.62 | 1.00 |
| 5 Plus Bond Index (Return) | 237.04 | 236.71 | 0.141% | 1.24% | 1.24% | 1.24% | 137.04% | 9.71 | 9.62 | 1.00 |
| 10 Plus Bond Index (Clean) | 142.37 | 142.06 | 0.217% | 1.60% | 1.60% | 1.60% | 42.37% | 13.91 | 13.73 | 1.34 |
| 10 Plus Bond Index (Return) | 267.98 | 267.40 | 0.218% | 1.72% | 1.72% | 1.72% | 167.98% | 13.91 | 13.73 | 1.34 |

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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 | 101.91 | 2.66 | 221 | 104.57 | 0.00 | 7,080 | 7,215 | 7404 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 18-Oct-19 | 5.90% | Annual | 104.60 | 1.60 | 99 | 106.20 | 0.00 | 6,022 | 6,300 | 6396 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 18-Apr-20 | 4.50% | Annual | 106.14 | 3.48 | 282 | 109.62 | 0.00 | 10,613 | 11,265 | 11634 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20 | 5.00% | Annual | 109.43 | 1.36 | 99 | 110.78 | 0.00 | 6,515 | 7,129 | 7217 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22 | 0.80% | Annual | 103.32 | 0.69 | 316 | 104.02 | 0.00 | 6,828 | 7,055 | 7102 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 18-Oct-22 | 0.00% | Annual | 100.60 | 0.00 | 99 | 100.60 | 0.00 | 5,100 | 5,131 | 5131 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23 | 3.90% | Annual | 116.71 | 3.32 | 311 | 120.04 | 0.00 | 7,006 | 8,177 | 8410 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 18-Mar-24 | 3.40% | Annual | 117.09 | 2.92 | 313 | 120.01 | 0.00 | 8,031 | 9,403 | 9638 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25 | 5.40% | Annual | 131.26 | 4.71 | 318 | 135.97 | 0.00 | 11,490 | 15,083 | 15623 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26 | 1.00% | Annual | 104.00 | 0.70 | 255 | 104.69 | 0.00 | 11,319 | 11,771 | 11850 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 15-May-28 | 0.90% | Annual | 101.38 | 0.63 | 255 | 102.01 | 0.00 | 8,322 | 8,436 | 8489 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 15-May-29 | 1.10% | Annual | 101.88 | 0.03 | 9 | 101.91 | 0.00 | 4,000 | 4,075 | 4076 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 15-May-30 | 2.40% | Annual | 115.06 | 1.68 | 255 | 116.73 | 0.00 | 9,402 | 10,817 | 10975 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 18-Mar-31 | 1.35% | Annual | 102.76 | 0.37 | 100 | 103.13 | 0.00 | 3,000 | 3,083 | 3094 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 15-May-33 | 1.30% | Annual | 100.34 | 1.01 | 283 | 101.34 | 0.00 | 4,000 | 4,013 | 4054 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 15-May-37 | 1.70% | Annual | 103.87 | 1.19 | 255 | 105.06 | 0.00 | 5,322 | 5,528 | 5591 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 18-Feb-45 | 2.00% | Annual | 107.85 | 1.87 | 341 | 109.71 | 0.00 | 8,596 | 9,270 | 9431 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 25-Jan-2019 | Previous Index Price 24-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 | 101.91 | 101.92 | -0.013% | -0.399% | -0.399% | -0.399% | -0.55 | 0.38 | 0.38 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 104.60 | 104.63 | -0.021% | -0.430% | -0.430% | -0.430% | -0.48 | 0.72 | 0.72 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 106.14 | 106.15 | -0.008% | -0.307% | -0.307% | -0.307% | -0.52 | 1.18 | 1.18 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 109.43 | 109.44 | -0.009% | -0.477% | -0.477% | -0.477% | -0.45 | 1.67 | 1.68 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.32 | 103.32 | 0.002% | 0.068% | 0.068% | 0.068% | -0.26 | 3.08 | 3.09 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.60 | 100.54 | 0.057% | 0.216% | 0.216% | 0.216% | -0.16 | 3.72 | 3.72 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 116.71 | 116.67 | 0.038% | 0.034% | 0.034% | 0.034% | -0.13 | 3.81 | 3.82 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 117.09 | 117.04 | 0.040% | 0.202% | 0.202% | 0.202% | 0.06 | 4.71 | 4.70 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.26 | 131.21 | 0.042% | 0.449% | 0.449% | 0.449% | 0.25 | 5.29 | 5.28 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 104.00 | 103.89 | 0.104% | 0.957% | 0.957% | 0.957% | 0.44 | 7.03 | 7.00 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.9% Treasury Bond 2028 | 101.38 | 101.26 | 0.119% | 1.322% | 1.322% | 1.322% | 0.75 | 8.90 | 8.84 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 101.88 | 101.77 | 0.113% | | | | 0.91 | 9.79 | 9.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 115.06 | 114.93 | 0.113% | 1.380% | 1.380% | 1.380% | 0.98 | 9.98 | 9.88 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 102.76 | 102.63 | 0.122% | 1.225% | 1.225% | 1.225% | 1.11 | 11.24 | 11.12 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 100.34 | 100.16 | 0.173% | 1.541% | 1.541% | 1.541% | 1.27 | 13.01 | 12.84 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 103.87 | 103.57 | 0.292% | 1.827% | 1.827% | 1.827% | 1.46 | 15.75 | 15.52 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 107.85 | 107.43 | 0.390% | 2.158% | 2.158% | 2.158% | 1.63 | 20.44 | 20.11 |

| Return Price Performance | | | Index Price 25-Jan-2019 | Previous Index Price 24-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 | 104.57 | 104.58 | -0.001% | -0.068% | -0.068% | -0.068% | -0.55 | 0.38 | 0.38 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 106.20 | 106.21 | -0.006% | 0.000% | 0.000% | 0.000% | -0.48 | 0.72 | 0.72 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 109.62 | 109.61 | 0.004% | 0.016% | 0.016% | 0.016% | -0.52 | 1.18 | 1.18 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 110.78 | 110.78 | 0.004% | -0.127% | -0.127% | -0.127% | -0.45 | 1.67 | 1.68 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 104.02 | 104.01 | 0.005% | 0.127% | 0.127% | 0.127% | -0.26 | 3.08 | 3.09 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.60 | 100.54 | 0.057% | 0.216% | 0.216% | 0.216% | -0.16 | 3.72 | 3.72 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 120.04 | 119.98 | 0.046% | 0.283% | 0.283% | 0.283% | -0.13 | 3.81 | 3.82 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 120.01 | 119.95 | 0.047% | 0.416% | 0.416% | 0.416% | 0.06 | 4.71 | 4.70 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 135.97 | 135.90 | 0.051% | 0.742% | 0.742% | 0.742% | 0.25 | 5.29 | 5.28 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 104.69 | 104.58 | 0.107% | 1.026% | 1.026% | 1.026% | 0.44 | 7.03 | 7.00 |
| IE00BDHDPQ37 | BDHDPQ3 | 0.9% Treasury Bond 2028 | 102.01 | 101.88 | 0.120% | 1.383% | 1.383% | 1.383% | 0.75 | 8.90 | 8.84 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 101.91 | 101.79 | 0.116% | | | | 0.91 | 9.79 | 9.70 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 116.73 | 116.60 | 0.117% | 1.522% | 1.522% | 1.522% | 0.98 | 9.98 | 9.88 |

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|--------------|---------|--------------------------|--------|--------|--------|--------|--------|--------|------|-------|-------|
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 103.13 | 103.00 | 0.125% | 1.324% | 1.324% | 1.324% | 1.11 | 11.24 | 11.12 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 101.34 | 101.17 | 0.174% | 1.627% | 1.627% | 1.627% | 1.27 | 13.01 | 12.84 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 105.06 | 104.75 | 0.292% | 1.935% | 1.935% | 1.935% | 1.46 | 15.75 | 15.52 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 109.71 | 109.29 | 0.388% | 2.266% | 2.266% | 2.266% | 1.63 | 20.44 | 20.11 |