

Euronext Dublin - Daily Bond Index Report



Thursday 14 March, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

| Index | Close Value 14-Mar-2019 | Previous Close Value 13-Mar-2019 | % Change | Performance | | | Since Inception 30-June-04 | Macaulay Duration | Modified Duration | Yield to Maturity |
|------------------------------|----------------------------|--|----------|-------------|--------|--------|-------------------------------|----------------------|----------------------|----------------------|
| | | | | MTD | QTD | YTD | | | | |
| All Bond Index (Clean) | 114.42 | 114.26 | 0.144% | 0.53% | 1.24% | 1.24% | 14.42% | 6.72 | 6.67 | 0.73 |
| All Bond Index (Return) | 207.10 | 207.72 | -0.300% | 0.16% | 1.18% | 1.18% | 107.10% | 6.72 | 6.67 | 0.73 |
| Under 3 Bond Index (Clean) | 80.31 | 80.35 | -0.040% | -0.19% | -1.10% | -1.10% | -19.69% | 0.88 | 0.89 | -0.45 |
| Under 3 Bond Index (Return) | 142.15 | 142.19 | -0.026% | -0.02% | -0.14% | -0.14% | 42.15% | 0.88 | 0.89 | -0.45 |
| Under 5 Bond Index (Clean) | 94.44 | 94.46 | -0.021% | -0.10% | -0.68% | -0.68% | -5.56% | 1.87 | 1.87 | -0.28 |
| Under 5 Bond Index (Return) | 168.49 | 168.51 | -0.011% | 0.03% | 0.03% | 0.03% | 68.49% | 1.87 | 1.87 | -0.28 |
| Under 10 Bond Index (Clean) | 107.82 | 107.76 | 0.052% | 0.20% | 0.28% | 0.28% | 7.82% | 3.90 | 3.90 | 0.11 |
| Under 10 Bond Index (Return) | 191.45 | 192.54 | -0.567% | -0.32% | 0.25% | 0.25% | 91.45% | 3.90 | 3.90 | 0.11 |
| 5 Plus Bond Index (Clean) | 132.77 | 132.44 | 0.245% | 0.91% | 2.48% | 2.48% | 32.77% | 9.77 | 9.69 | 0.85 |
| 5 Plus Bond Index (Return) | 238.65 | 239.80 | -0.481% | 0.24% | 1.93% | 1.93% | 138.65% | 9.77 | 9.69 | 0.85 |
| 10 Plus Bond Index (Clean) | 145.43 | 144.89 | 0.373% | 1.35% | 3.79% | 3.79% | 45.43% | 13.79 | 13.63 | 1.17 |
| 10 Plus Bond Index (Return) | 273.07 | 272.06 | 0.374% | 1.40% | 3.65% | 3.65% | 173.07% | 13.79 | 13.63 | 1.17 |

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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 | 101.23 | 3.24 | 269 | 104.48 | 0.00 | 7,080 | 7,167 | 7397 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 18-Oct-19 | 5.90% | Annual | 103.73 | 2.38 | 147 | 106.11 | 0.00 | 6,022 | 6,247 | 6390 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 18-Apr-20 | 4.50% | Annual | 105.42 | 4.07 | 330 | 109.48 | 0.00 | 10,600 | 11,174 | 11605 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 18-Oct-20 | 5.00% | Annual | 108.67 | 2.01 | 147 | 110.69 | 0.00 | 6,480 | 7,042 | 7172 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 15-Mar-22 | 0.80% | Annual | 103.23 | 0.80 | 364 | 104.02 | 0.00 | 6,828 | 7,048 | 7102 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 18-Oct-22 | 0.00% | Annual | 100.71 | 0.00 | 147 | 100.71 | 0.00 | 5,100 | 5,136 | 5136 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 20-Mar-23 | 3.90% | Annual | 116.43 | 3.84 | 359 | 120.27 | 0.00 | 7,006 | 8,157 | 8426 |
| IE00B6X95T99 | B6X95T9 | 3.40% Treasury Bond 2024 | 18-Mar-24 | 3.40% | Annual | 117.14 | 3.36 | 361 | 120.50 | 0.00 | 8,031 | 9,407 | 9678 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 13-Mar-25 | 5.40% | Annual | 131.46 | 0.02 | 1 | 131.48 | 0.00 | 11,490 | 15,105 | 15107 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 15-May-26 | 1.00% | Annual | 105.18 | 0.83 | 303 | 106.01 | 0.00 | 11,319 | 11,905 | 11999 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 15-May-28 | 0.90% | Annual | 103.29 | 0.75 | 303 | 104.04 | 0.00 | 8,322 | 8,596 | 8658 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 15-May-29 | 1.10% | Annual | 104.14 | 0.17 | 57 | 104.31 | 0.00 | 5,025 | 5,234 | 5242 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 15-May-30 | 2.40% | Annual | 117.42 | 1.99 | 303 | 119.41 | 0.00 | 9,402 | 11,039 | 11226 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 18-Mar-31 | 1.35% | Annual | 105.01 | 0.55 | 148 | 105.55 | 0.00 | 3,000 | 3,150 | 3167 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 15-May-33 | 1.30% | Annual | 102.52 | 1.18 | 331 | 103.70 | 0.00 | 4,000 | 4,101 | 4148 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 15-May-37 | 1.70% | Annual | 106.21 | 1.41 | 303 | 107.62 | 0.00 | 5,715 | 6,070 | 6151 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 18-Feb-45 | 2.00% | Annual | 110.15 | 0.13 | 24 | 110.28 | 0.00 | 8,596 | 9,468 | 9480 |

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Bond Index Constituent

| Clean Price Performance | | | Index Price 14-Mar-2019 | Previous Index Price 13-Mar-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 | 101.23 | 101.27 | -0.034% | -0.194% | -1.060% | -1.060% | -0.47 | 0.25 | 0.25 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 103.73 | 103.78 | -0.050% | -0.238% | -1.261% | -1.261% | -0.44 | 0.59 | 0.59 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 105.42 | 105.45 | -0.037% | -0.178% | -0.987% | -0.987% | -0.47 | 1.04 | 1.05 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 108.67 | 108.72 | -0.040% | -0.175% | -1.161% | -1.161% | -0.44 | 1.54 | 1.55 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 103.23 | 103.22 | 0.004% | 0.000% | -0.026% | -0.026% | -0.27 | 2.97 | 2.98 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.71 | 100.70 | 0.013% | 0.126% | 0.323% | 0.323% | -0.20 | 3.59 | 3.59 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 116.43 | 116.42 | 0.010% | 0.057% | -0.207% | -0.207% | -0.18 | 3.68 | 3.69 |
| IE00B6X9ST99 | B6X9ST9 | 3.40% Treasury Bond 2024 | 117.14 | 117.08 | 0.055% | 0.204% | 0.245% | 0.245% | -0.03 | 4.71 | 4.71 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.46 | 131.33 | 0.097% | 0.285% | 0.600% | 0.600% | 0.12 | 5.37 | 5.37 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 105.18 | 104.99 | 0.178% | 0.687% | 2.107% | 2.107% | 0.27 | 6.90 | 6.88 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 103.29 | 103.05 | 0.231% | 1.164% | 3.235% | 3.235% | 0.53 | 8.78 | 8.73 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 104.14 | 103.87 | 0.265% | 1.298% | | | 0.68 | 9.66 | 9.60 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 117.42 | 117.13 | 0.248% | 1.383% | 3.460% | 3.460% | 0.77 | 9.87 | 9.79 |
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 105.01 | 104.71 | 0.284% | 1.255% | 3.439% | 3.439% | 0.91 | 11.18 | 11.08 |
| IE00BFZRPZ02 | BFZRPZ0 | 1.30% Treasury Bond 2033 | 102.52 | 102.21 | 0.308% | 1.348% | 3.756% | 3.756% | 1.11 | 12.89 | 12.75 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 106.21 | 105.76 | 0.422% | 1.350% | 4.120% | 4.120% | 1.31 | 15.65 | 15.45 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 110.15 | 109.49 | 0.605% | 1.360% | 4.339% | 4.339% | 1.52 | 20.75 | 20.44 |

| Return Price Performance | | | Index Price 14-Mar-2019 | Previous Index Price 13-Mar-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 | 104.48 | 104.50 | -0.021% | -0.028% | -0.162% | -0.162% | -0.47 | 0.25 | 0.25 |
| IE00B6089D15 | B6089D1 | 5.90 per cent Treasury Bond 2019 | 106.11 | 106.14 | -0.034% | -0.019% | -0.091% | -0.091% | -0.44 | 0.59 | 0.59 |
| IE0034074488 | 3407448 | 4.50 per cent Treasury Bond 2020 | 109.48 | 109.51 | -0.025% | -0.015% | -0.105% | -0.105% | -0.47 | 1.04 | 1.05 |
| IE00B60Z6194 | B60Z619 | 5.00 per cent Treasury Bond 2020 | 110.69 | 110.72 | -0.027% | 0.001% | -0.213% | -0.213% | -0.44 | 1.54 | 1.55 |
| IE00BJ38CQ36 | BJ38CQ3 | 0.80 per cent Treasury Bond 2022 | 104.02 | 104.02 | 0.006% | 0.030% | 0.135% | 0.135% | -0.27 | 2.97 | 2.98 |
| IE00BDHDPQ37 | BDHDPQ3 | 0% Treasury Bond 2022 | 100.71 | 100.70 | 0.013% | 0.126% | 0.323% | 0.323% | -0.20 | 3.59 | 3.59 |
| IE00B4S3JD47 | B4S3JD4 | 3.90 per cent Treasury Bond 2023 | 120.27 | 120.24 | 0.019% | 0.180% | 0.476% | 0.476% | -0.18 | 3.68 | 3.69 |
| IE00B6X9ST99 | B6X9ST9 | 3.40% Treasury Bond 2024 | 120.50 | 120.43 | 0.061% | 0.308% | 0.833% | 0.833% | -0.03 | 4.71 | 4.71 |
| IE00B4TV0D44 | B4TV0D4 | 5.40 per cent Treasury Bond 2025 | 131.48 | 131.33 | 0.109% | -3.536% | -2.587% | -2.587% | 0.12 | 5.37 | 5.37 |
| IE00BV8C9418 | BV8C941 | 1.00 per cent Treasury Bond 2026 | 106.01 | 105.82 | 0.180% | 0.718% | 2.295% | 2.295% | 0.27 | 6.90 | 6.88 |
| IE00BDHDP44 | BDHDP44 | 0.9% Treasury Bond 2028 | 104.04 | 103.80 | 0.231% | 1.189% | 3.403% | 3.403% | 0.53 | 8.78 | 8.73 |
| IE00BH3SQ895 | BH3SQ89 | 1.1% Treasury Bond 2029 | 104.31 | 104.03 | 0.268% | 1.338% | | | 0.68 | 9.66 | 9.60 |
| IE00BJ38CR43 | BJ38CR4 | 2.4 per cent Treasury Bond 2030 | 119.41 | 119.11 | 0.249% | 1.439% | 3.850% | 3.850% | 0.77 | 9.87 | 9.79 |

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|--------------|---------|--------------------------|--------|--------|--------|--------|--------|--------|------|-------|-------|
| IE00BFZRQ242 | BFZRQ24 | 1.35% Treasury Bond 2031 | 105.55 | 105.25 | 0.285% | 1.297% | 3.706% | 3.706% | 0.91 | 11.18 | 11.08 |
| IE00BFZRP202 | BFZRP20 | 1.30% Treasury Bond 2033 | 103.70 | 103.38 | 0.309% | 1.382% | 3.993% | 3.993% | 1.11 | 12.89 | 12.75 |
| IE00BV8C9B83 | BV8C9B8 | 1.7% Treasury Bond 2037 | 107.62 | 107.17 | 0.420% | 1.394% | 4.422% | 4.422% | 1.31 | 15.65 | 15.45 |
| IE00BV8C9186 | BV8C918 | 2.00% Treasury Bond 2045 | 110.28 | 109.61 | 0.609% | 1.430% | 2.794% | 2.794% | 1.52 | 20.75 | 20.44 |