

Euronext Dublin - Daily Bond Index Report

Tuesday 12 February, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Feb-2019	Previous Close Value 11-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.60	113.63	-0.033%	-0.16%	0.51%	0.51%	13.60%	6.65	6.60	0.86
All Bond Index (Return)	206.39	206.44	-0.025%	-0.07%	0.83%	0.83%	106.39%	6.65	6.60	0.86
Under 3 Bond Index (Clean)	80.70	80.71	-0.015%	-0.14%	-0.62%	-0.62%	-19.30%	0.97	0.98	-0.48
Under 3 Bond Index (Return)	142.29	142.30	-0.001%	0.01%	-0.05%	-0.05%	42.29%	0.97	0.98	-0.48
Under 5 Bond Index (Clean)	94.68	94.68	-0.006%	-0.15%	-0.43%	-0.43%	-5.33%	1.95	1.95	-0.24
Under 5 Bond Index (Return)	168.43	168.43	0.003%	-0.04%	0.00%	0.00%	68.43%	1.95	1.95	-0.24
Under 10 Bond Index (Clean)	107.56	107.58	-0.021%	-0.15%	0.04%	0.04%	7.56%	3.93	3.92	0.23
Under 10 Bond Index (Return)	191.74	191.77	-0.014%	-0.05%	0.41%	0.41%	91.74%	3.93	3.92	0.23
5 Plus Bond Index (Clean)	131.02	131.08	-0.050%	-0.16%	1.13%	1.13%	31.02%	9.68	9.58	1.00
5 Plus Bond Index (Return)	237.36	237.47	-0.043%	-0.09%	1.38%	1.38%	137.36%	9.68	9.58	1.00
10 Plus Bond Index (Clean)	142.64	142.73	-0.062%	-0.17%	1.80%	1.80%	42.64%	13.87	13.69	1.32
10 Plus Bond Index (Return)	268.71	268.86	-0.056%	-0.11%	1.99%	1.99%	168.71%	13.87	13.69	1.32

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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	101.69	2.88	239	104.57	0.00	7,080	7,199	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.32	1.89	117	106.21	0.00	6,022	6,283	6397
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.91	3.70	300	109.60	0.00	10,613	11,240	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.16	1.60	117	110.77	0.00	6,515	7,112	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.17	0.73	334	103.90	0.00	6,828	7,044	7094
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.45	0.00	117	100.45	0.00	5,100	5,123	5123
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.33	3.52	329	119.85	0.00	7,006	8,150	8396
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.79	3.08	331	119.88	0.00	8,031	9,380	9627
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.90	4.97	336	135.87	0.00	11,490	15,041	15612
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.14	0.75	273	104.88	0.00	11,319	11,787	11871
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.46	0.67	273	102.14	0.00	8,322	8,444	8500
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.00	0.08	27	102.08	0.00	4,000	4,080	4083
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.28	1.80	273	117.07	0.00	9,402	10,838	11007
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.14	0.44	118	103.57	0.00	3,000	3,094	3107
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.60	1.07	301	101.67	0.00	4,000	4,024	4067
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.09	1.27	273	105.36	0.00	5,322	5,540	5607
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	107.98	1.97	359	109.94	0.00	8,596	9,282	9451

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Bond Index Constituent

Clean Price Performance			Index Price 12-Feb-2019	Previous Index Price 11-Feb-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	101.69	101.70	-0.014%	-0.137%	-0.614%	-0.614%	-0.55	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.32	104.34	-0.018%	-0.171%	-0.698%	-0.698%	-0.48	0.67	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.91	105.92	-0.016%	-0.131%	-0.526%	-0.526%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.16	109.17	-0.008%	-0.137%	-0.715%	-0.715%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.17	103.16	0.014%	-0.118%	-0.080%	-0.080%	-0.23	3.03	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.45	100.42	0.021%	-0.117%	0.061%	0.061%	-0.12	3.67	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.33	116.34	-0.008%	-0.235%	-0.294%	-0.294%	-0.08	3.77	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.79	116.84	-0.043%	-0.230%	-0.053%	-0.053%	0.09	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.90	130.97	-0.052%	-0.220%	0.172%	0.172%	0.27	5.24	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.14	104.17	-0.035%	-0.030%	1.093%	1.093%	0.42	6.98	6.95
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.46	101.49	-0.024%	-0.129%	1.409%	1.409%	0.74	8.86	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.00	102.02	-0.019%	-0.145%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.28	115.33	-0.042%	-0.030%	1.577%	1.577%	0.96	9.94	9.84
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.14	103.20	-0.061%	-0.001%	1.599%	1.599%	1.07	11.20	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.60	100.67	-0.073%	-0.097%	1.808%	1.808%	1.25	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.09	104.19	-0.099%	-0.251%	2.040%	2.040%	1.44	15.71	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.98	108.06	-0.076%	-0.370%	2.280%	2.280%	1.62	20.40	20.08

Return Price Performance			Index Price 12-Feb-2019	Previous Index Price 11-Feb-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	104.57	-0.002%	0.005%	-0.071%	-0.071%	-0.55	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.21	106.22	-0.003%	0.014%	0.009%	0.009%	-0.48	0.67	0.68
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.61	-0.005%	0.007%	0.005%	0.005%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.76	0.005%	0.014%	-0.141%	-0.141%	-0.44	1.63	1.64
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.90	103.89	0.015%	-0.091%	0.017%	0.017%	-0.23	3.03	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.45	100.42	0.021%	-0.117%	0.061%	0.061%	-0.12	3.67	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.85	119.84	0.001%	-0.122%	0.124%	0.124%	-0.08	3.77	3.77
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.88	119.92	-0.034%	-0.131%	0.307%	0.307%	0.09	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.87	135.93	-0.039%	-0.082%	0.671%	0.671%	0.27	5.24	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.88	104.92	-0.031%	0.002%	1.208%	1.208%	0.42	6.98	6.95
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.14	102.16	-0.021%	-0.100%	1.514%	1.514%	0.74	8.86	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.08	102.10	-0.016%	-0.110%			0.90	9.74	9.66
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.07	117.12	-0.035%	0.038%	1.820%	1.820%	0.96	9.94	9.84

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.57	103.63	-0.058%	0.042%	1.762%	1.762%	1.07	11.20	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.67	101.74	-0.068%	-0.054%	1.956%	1.956%	1.25	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.36	105.45	-0.092%	-0.194%	2.228%	2.228%	1.44	15.71	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.94	110.02	-0.070%	-0.304%	2.478%	2.478%	1.62	20.40	20.08