

Euronext Dublin - Daily Bond Index Report

Thursday 31 January, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 31-Jan-2019	Previous Close Value 30-Jan-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.77	113.51	0.236%	0.67%	0.67%	0.67%	13.77%	6.69	6.63	0.84
All Bond Index (Return)	206.53	206.04	0.238%	0.91%	0.91%	0.91%	106.53%	6.69	6.63	0.84
Under 3 Bond Index (Clean)	80.82	80.85	-0.041%	-0.48%	-0.48%	-0.48%	-19.19%	1.00	1.00	-0.49
Under 3 Bond Index (Return)	142.28	142.32	-0.027%	-0.05%	-0.05%	-0.05%	42.28%	1.00	1.00	-0.49
Under 5 Bond Index (Clean)	94.82	94.83	-0.009%	-0.28%	-0.28%	-0.28%	-5.18%	1.98	1.98	-0.27
Under 5 Bond Index (Return)	168.50	168.50	0.000%	0.04%	0.04%	0.04%	68.50%	1.98	1.98	-0.27
Under 10 Bond Index (Clean)	107.72	107.61	0.105%	0.19%	0.19%	0.19%	7.72%	3.96	3.95	0.22
Under 10 Bond Index (Return)	191.84	191.63	0.111%	0.46%	0.46%	0.46%	91.84%	3.96	3.95	0.22
5 Plus Bond Index (Clean)	131.23	130.72	0.393%	1.30%	1.30%	1.30%	31.23%	9.71	9.62	0.98
5 Plus Bond Index (Return)	237.58	236.65	0.392%	1.47%	1.47%	1.47%	137.58%	9.71	9.62	0.98
10 Plus Bond Index (Clean)	142.88	142.06	0.581%	1.97%	1.97%	1.97%	42.88%	13.91	13.73	1.31
10 Plus Bond Index (Return)	269.00	267.46	0.578%	2.10%	2.10%	2.10%	169.00%	13.91	13.73	1.31

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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	101.83	2.74	227	104.57	0.00	7,080	7,209	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.50	1.70	105	106.20	0.00	6,022	6,294	6396
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.05	3.55	288	109.60	0.00	10,613	11,255	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.31	1.44	105	110.75	0.00	6,515	7,122	7215
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.29	0.71	322	104.00	0.00	6,828	7,053	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.56	0.00	105	100.56	0.00	5,100	5,129	5129
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.60	3.39	317	119.99	0.00	7,006	8,169	8406
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	117.06	2.97	319	120.03	0.00	8,031	9,401	9640
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.19	4.79	324	135.98	0.00	11,490	15,074	15625
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.17	0.72	261	104.88	0.00	11,319	11,790	11871
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.60	0.64	261	102.24	0.00	8,322	8,454	8508
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.15	0.05	15	102.20	0.00	4,000	4,086	4088
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.31	1.72	261	117.03	0.00	9,402	10,841	11003
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.14	0.39	106	103.53	0.00	3,000	3,094	3106
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.70	1.03	289	101.73	0.00	4,000	4,028	4069
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.35	1.22	261	105.56	0.00	5,322	5,554	5618
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.38	1.90	347	110.28	0.00	8,596	9,316	9479

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 31-Jan-2019	Previous Index Price 30-Jan-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.83	101.87	-0.040%	-0.477%	-0.477%	-0.477%	-0.56	0.37	0.37
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.50	104.55	-0.050%	-0.527%	-0.527%	-0.527%	-0.49	0.70	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.05	106.08	-0.035%	-0.395%	-0.395%	-0.395%	-0.51	1.16	1.17
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.31	109.36	-0.040%	-0.578%	-0.578%	-0.578%	-0.44	1.66	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.29	103.27	0.019%	0.038%	0.038%	0.038%	-0.25	3.06	3.07
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.56	100.51	0.056%	0.178%	0.178%	0.178%	-0.15	3.70	3.71
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.60	116.55	0.047%	-0.059%	-0.059%	-0.059%	-0.12	3.80	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	117.06	116.88	0.155%	0.177%	0.177%	0.177%	0.06	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.19	130.98	0.159%	0.393%	0.393%	0.393%	0.24	5.27	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.17	103.85	0.304%	1.123%	1.123%	1.123%	0.42	7.01	6.98
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	101.60	101.21	0.383%	1.540%	1.540%	1.540%	0.72	8.89	8.82
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.15	101.70	0.442%				0.88	9.77	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.31	114.85	0.401%	1.608%	1.608%	1.608%	0.96	9.97	9.87
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.14	102.64	0.486%	1.600%	1.600%	1.600%	1.07	11.23	11.11
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.70	100.16	0.536%	1.908%	1.908%	1.908%	1.25	12.99	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.35	103.62	0.700%	2.297%	2.297%	2.297%	1.43	15.74	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.38	107.48	0.832%	2.660%	2.660%	2.660%	1.60	20.44	20.12

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 31-Jan-2019	Previous Index Price 30-Jan-2019	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.57	104.60	-0.028%	-0.075%	-0.075%	-0.075%	-0.56	0.37	0.37
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.20	106.24	-0.034%	-0.005%	-0.005%	-0.005%	-0.49	0.70	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.62	-0.022%	-0.002%	-0.002%	-0.002%	-0.51	1.16	1.17
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.75	110.78	-0.028%	-0.154%	-0.154%	-0.154%	-0.44	1.66	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.00	103.98	0.020%	0.109%	0.109%	0.109%	-0.25	3.06	3.07
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.56	100.51	0.056%	0.178%	0.178%	0.178%	-0.15	3.70	3.71
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.99	119.93	0.055%	0.246%	0.246%	0.246%	-0.12	3.80	3.80
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.03	119.84	0.159%	0.438%	0.438%	0.438%	0.06	4.69	4.69
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.98	135.76	0.164%	0.754%	0.754%	0.754%	0.24	5.27	5.26
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.88	104.56	0.305%	1.206%	1.206%	1.206%	0.42	7.01	6.98
IE00BDHDPQ37	BDHDPQ3	0.9% Treasury Bond 2028	102.24	101.85	0.384%	1.615%	1.615%	1.615%	0.72	8.89	8.82
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.20	101.74	0.445%				0.88	9.77	9.69
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.03	116.56	0.400%	1.782%	1.782%	1.782%	0.96	9.97	9.87

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.53	103.03	0.488%	1.719%	1.719%	1.719%	1.07	11.23	11.11
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.73	101.19	0.534%	2.012%	2.012%	2.012%	1.25	12.99	12.83
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.56	104.83	0.695%	2.427%	2.427%	2.427%	1.43	15.74	15.52
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.28	109.38	0.822%	2.791%	2.791%	2.791%	1.60	20.44	20.12