

Euronext Dublin - Daily Bond Index Report

Tuesday 5 February, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 05-Feb-2019	Previous Close Value 04-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.66	113.70	-0.040%	-0.10%	0.57%	0.57%	13.66%	6.68	6.62	0.85
All Bond Index (Return)	206.39	206.46	-0.033%	-0.07%	0.84%	0.84%	106.39%	6.68	6.62	0.85
Under 3 Bond Index (Clean)	80.78	80.79	-0.014%	-0.04%	-0.52%	-0.52%	-19.22%	0.99	1.00	-0.49
Under 3 Bond Index (Return)	142.31	142.31	-0.001%	0.02%	-0.03%	-0.03%	42.31%	0.99	1.00	-0.49
Under 5 Bond Index (Clean)	94.75	94.78	-0.037%	-0.07%	-0.36%	-0.36%	-5.25%	1.97	1.97	-0.24
Under 5 Bond Index (Return)	168.45	168.50	-0.027%	-0.03%	0.01%	0.01%	68.45%	1.97	1.97	-0.24
Under 10 Bond Index (Clean)	107.62	107.67	-0.047%	-0.10%	0.09%	0.09%	7.62%	3.95	3.94	0.23
Under 10 Bond Index (Return)	191.73	191.80	-0.039%	-0.06%	0.40%	0.40%	91.73%	3.95	3.94	0.23
5 Plus Bond Index (Clean)	131.07	131.12	-0.043%	-0.12%	1.17%	1.17%	31.07%	9.70	9.61	1.00
5 Plus Bond Index (Return)	237.36	237.45	-0.037%	-0.09%	1.38%	1.38%	137.36%	9.70	9.61	1.00
10 Plus Bond Index (Clean)	142.72	142.75	-0.022%	-0.11%	1.85%	1.85%	42.72%	13.90	13.72	1.32
10 Plus Bond Index (Return)	268.77	268.82	-0.017%	-0.09%	2.02%	2.02%	168.77%	13.90	13.72	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	101.79	2.80	232	104.59	0.00	7,080	7,206	7405
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.44	1.78	110	106.22	0.00	6,022	6,290	6397
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	106.01	3.61	293	109.62	0.00	10,613	11,251	11634
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.27	1.51	110	110.78	0.00	6,515	7,119	7217
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.19	0.72	327	103.91	0.00	6,828	7,046	7095
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.44	0.00	110	100.44	0.00	5,100	5,122	5122
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.44	322	119.88	0.00	7,006	8,157	8398
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.92	3.02	324	119.94	0.00	8,031	9,390	9632
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.01	4.87	329	135.88	0.00	11,490	15,054	15613
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.03	0.73	266	104.76	0.00	11,319	11,775	11857
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.45	0.66	266	102.11	0.00	8,322	8,442	8497
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.96	0.06	20	102.02	0.00	4,000	4,078	4081
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.16	1.75	266	116.91	0.00	9,402	10,827	10991
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	102.99	0.41	111	103.40	0.00	3,000	3,090	3102
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.60	1.05	294	101.65	0.00	4,000	4,024	4066
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.17	1.24	266	105.41	0.00	5,322	5,544	5610
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.36	1.93	352	110.29	0.00	8,596	9,315	9481

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Bond Index Constituent

Clean Price Performance			Index Price 05-Feb-2019	Previous Index Price 04-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	101.79	101.80	-0.014%	-0.039%	-0.516%	-0.516%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.44	104.46	-0.016%	-0.057%	-0.584%	-0.584%	-0.48	0.69	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	106.01	106.02	-0.016%	-0.037%	-0.432%	-0.432%	-0.51	1.15	1.16
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.27	109.28	-0.009%	-0.038%	-0.617%	-0.617%	-0.44	1.65	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.19	103.25	-0.054%	-0.099%	-0.061%	-0.061%	-0.23	3.05	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.51	-0.077%	-0.125%	0.053%	0.053%	-0.12	3.69	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.53	-0.085%	-0.146%	-0.205%	-0.205%	-0.09	3.79	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.92	117.00	-0.068%	-0.118%	0.059%	0.059%	0.08	4.68	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.01	131.10	-0.066%	-0.136%	0.257%	0.257%	0.26	5.26	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.03	104.09	-0.060%	-0.130%	0.992%	0.992%	0.44	7.00	6.97
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.45	101.49	-0.043%	-0.143%	1.395%	1.395%	0.74	8.88	8.81
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.96	102.03	-0.068%	-0.186%			0.90	9.76	9.68
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.16	115.21	-0.043%	-0.132%	1.474%	1.474%	0.97	9.96	9.86
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	102.99	103.03	-0.037%	-0.147%	1.450%	1.450%	1.09	11.22	11.10
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.60	100.62	-0.017%	-0.095%	1.811%	1.811%	1.25	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.17	104.20	-0.033%	-0.173%	2.120%	2.120%	1.44	15.73	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.36	108.33	0.030%	-0.013%	2.647%	2.647%	1.60	20.43	20.11

Return Price Performance			Index Price 05-Feb-2019	Previous Index Price 04-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	104.59	104.59	-0.002%	0.020%	-0.055%	-0.055%	-0.56	0.36	0.36
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.22	106.22	0.000%	0.020%	0.015%	0.015%	-0.48	0.69	0.70
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.62	109.62	-0.005%	0.020%	0.018%	0.018%	-0.51	1.15	1.16
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.78	110.78	0.004%	0.024%	-0.130%	-0.130%	-0.44	1.65	1.66
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.91	103.96	-0.052%	-0.087%	0.022%	0.022%	-0.23	3.05	3.06
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.44	100.51	-0.077%	-0.125%	0.053%	0.053%	-0.12	3.69	3.70
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.88	119.96	-0.073%	-0.097%	0.149%	0.149%	-0.09	3.79	3.79
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.94	120.01	-0.057%	-0.076%	0.362%	0.362%	0.08	4.68	4.68
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.88	135.95	-0.053%	-0.076%	0.676%	0.676%	0.26	5.26	5.25
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.76	104.82	-0.057%	-0.116%	1.088%	1.088%	0.44	7.00	6.97
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.11	102.15	-0.040%	-0.130%	1.483%	1.483%	0.74	8.88	8.81
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.02	102.09	-0.065%	-0.171%			0.90	9.76	9.68
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.91	116.95	-0.036%	-0.102%	1.679%	1.679%	0.97	9.96	9.86

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.40	103.43	-0.033%	-0.128%	1.589%	1.589%	1.09	11.22	11.10
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.65	101.66	-0.013%	-0.077%	1.933%	1.933%	1.25	12.98	12.82
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.41	105.43	-0.028%	-0.149%	2.274%	2.274%	1.44	15.73	15.50
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	110.29	110.25	0.035%	0.013%	2.804%	2.804%	1.60	20.43	20.11