

Euronext Dublin - Daily Bond Index Report



Wednesday 13 February, 2019

28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 13-Feb-2019	Previous Close Value 12-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.52	113.60	-0.071%	-0.23%	0.44%	0.44%	13.52%	6.65	6.59	0.87
All Bond Index (Return)	206.25	206.39	-0.063%	-0.13%	0.77%	0.77%	106.25%	6.65	6.59	0.87
Under 3 Bond Index (Clean)	80.68	80.70	-0.019%	-0.16%	-0.64%	-0.64%	-19.32%	0.97	0.97	-0.48
Under 3 Bond Index (Return)	142.29	142.29	-0.006%	0.00%	-0.05%	-0.05%	42.29%	0.97	0.97	-0.48
Under 5 Bond Index (Clean)	94.65	94.68	-0.026%	-0.18%	-0.46%	-0.46%	-5.35%	1.94	1.95	-0.23
Under 5 Bond Index (Return)	168.40	168.43	-0.017%	-0.05%	-0.02%	-0.02%	68.40%	1.94	1.95	-0.23
Under 10 Bond Index (Clean)	107.50	107.56	-0.059%	-0.21%	-0.02%	-0.02%	7.50%	3.93	3.92	0.25
Under 10 Bond Index (Return)	191.65	191.74	-0.049%	-0.10%	0.36%	0.36%	91.65%	3.93	3.92	0.25
5 Plus Bond Index (Clean)	130.89	131.02	-0.101%	-0.26%	1.03%	1.03%	30.89%	9.67	9.58	1.01
5 Plus Bond Index (Return)	237.14	237.36	-0.093%	-0.18%	1.29%	1.29%	137.14%	9.67	9.58	1.01
10 Plus Bond Index (Clean)	142.49	142.64	-0.107%	-0.27%	1.69%	1.69%	42.49%	13.86	13.68	1.33
10 Plus Bond Index (Return)	268.44	268.71	-0.101%	-0.21%	1.89%	1.89%	168.44%	13.86	13.68	1.33

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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	101.68	2.89	240	104.57	0.00	7,080	7,199	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.27	1.91	118	106.18	0.00	6,022	6,280	6395
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.89	3.71	301	109.60	0.00	10,613	11,238	11632
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.16	1.62	118	110.77	0.00	6,515	7,111	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.15	0.73	335	103.88	0.00	6,828	7,043	7093
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.40	0.00	118	100.40	0.00	5,100	5,121	5121
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.27	3.53	330	119.80	0.00	7,006	8,146	8393
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.69	3.09	332	119.78	0.00	8,031	9,371	9619
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.77	4.99	337	135.75	0.00	11,490	15,026	15599
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.02	0.75	274	104.77	0.00	11,319	11,773	11858
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.40	0.68	274	102.08	0.00	8,322	8,438	8494
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	101.98	0.08	28	102.06	0.00	4,000	4,079	4082
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.19	1.80	274	116.99	0.00	9,402	10,830	10999
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.04	0.44	119	103.48	0.00	3,000	3,091	3104
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.48	1.08	302	101.56	0.00	4,000	4,019	4062
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	103.93	1.28	274	105.20	0.00	5,322	5,531	5599
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	107.82	1.97	360	109.79	0.00	8,596	9,268	9437

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Bond Index Constituent

Clean Price Performance			Index Price 13-Feb-2019	Previous Index Price 12-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	101.68	101.69	-0.011%	-0.148%	-0.625%	-0.625%	-0.56	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.27	104.32	-0.048%	-0.219%	-0.745%	-0.745%	-0.44	0.67	0.67
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.89	105.91	-0.014%	-0.145%	-0.540%	-0.540%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.16	109.16	-0.008%	-0.145%	-0.723%	-0.723%	-0.44	1.63	1.63
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.15	103.17	-0.020%	-0.138%	-0.101%	-0.101%	-0.22	3.03	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.40	100.45	-0.043%	-0.160%	0.018%	0.018%	-0.11	3.67	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.27	116.33	-0.052%	-0.287%	-0.346%	-0.346%	-0.07	3.77	3.77
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.69	116.79	-0.089%	-0.319%	-0.142%	-0.142%	0.11	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.77	130.90	-0.102%	-0.322%	0.070%	0.070%	0.28	5.24	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.02	104.14	-0.113%	-0.143%	0.979%	0.979%	0.44	6.98	6.95
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.40	101.46	-0.064%	-0.193%	1.344%	1.344%	0.74	8.86	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	101.98	102.00	-0.026%	-0.171%			0.90	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.19	115.28	-0.077%	-0.108%	1.499%	1.499%	0.97	9.94	9.84
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.04	103.14	-0.098%	-0.099%	1.499%	1.499%	1.08	11.20	11.08
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.48	100.60	-0.117%	-0.215%	1.689%	1.689%	1.26	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	103.93	104.09	-0.154%	-0.404%	1.883%	1.883%	1.45	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	107.82	107.98	-0.147%	-0.517%	2.129%	2.129%	1.63	20.39	20.07

Return Price Performance			Index Price 13-Feb-2019	Previous Index Price 12-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	0.001%	0.006%	-0.070%	-0.070%	-0.56	0.34	0.34
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.18	106.21	-0.032%	-0.018%	-0.023%	-0.023%	-0.44	0.67	0.67
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.60	-0.003%	0.005%	0.003%	0.003%	-0.51	1.13	1.14
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.77	110.77	0.004%	0.017%	-0.137%	-0.137%	-0.44	1.63	1.63
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.88	103.90	-0.018%	-0.110%	-0.001%	-0.001%	-0.22	3.03	3.04
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.40	100.45	-0.043%	-0.160%	0.018%	0.018%	-0.11	3.67	3.68
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.80	119.85	-0.042%	-0.163%	0.082%	0.082%	-0.07	3.77	3.77
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	119.78	119.88	-0.079%	-0.210%	0.228%	0.228%	0.11	4.66	4.66
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.75	135.87	-0.088%	-0.169%	0.583%	0.583%	0.28	5.24	5.23
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.77	104.88	-0.111%	-0.109%	1.096%	1.096%	0.44	6.98	6.95
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.08	102.14	-0.061%	-0.160%	1.452%	1.452%	0.74	8.86	8.79
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.06	102.08	-0.024%	-0.133%			0.90	9.74	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	116.99	117.07	-0.070%	-0.032%	1.749%	1.749%	0.97	9.94	9.84

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.48	103.57	-0.094%	-0.052%	1.666%	1.666%	1.08	11.20	11.08
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	101.56	101.67	-0.113%	-0.167%	1.841%	1.841%	1.26	12.96	12.80
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.20	105.36	-0.148%	-0.342%	2.076%	2.076%	1.45	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	109.79	109.94	-0.139%	-0.443%	2.336%	2.336%	1.63	20.39	20.07