

Euronext Dublin - Daily Bond Index Report

Monday 18 February, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 18-Feb-2019	Previous Close Value 15-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.72	113.71	0.011%	-0.05%	0.62%	0.62%	13.72%	6.72	6.66	0.84
All Bond Index (Return)	206.69	206.63	0.031%	0.08%	0.98%	0.98%	106.69%	6.72	6.66	0.84
Under 3 Bond Index (Clean)	80.63	80.64	-0.014%	-0.23%	-0.71%	-0.71%	-19.37%	0.96	0.96	-0.48
Under 3 Bond Index (Return)	142.28	142.24	0.024%	0.00%	-0.06%	-0.06%	42.28%	0.96	0.96	-0.48
Under 5 Bond Index (Clean)	94.65	94.65	0.003%	-0.18%	-0.46%	-0.46%	-5.35%	1.93	1.94	-0.26
Under 5 Bond Index (Return)	168.49	168.44	0.031%	-0.01%	0.03%	0.03%	68.49%	1.93	1.94	-0.26
Under 10 Bond Index (Clean)	107.58	107.57	0.015%	-0.13%	0.06%	0.06%	7.58%	3.92	3.91	0.22
Under 10 Bond Index (Return)	191.88	191.80	0.039%	0.02%	0.48%	0.48%	91.88%	3.92	3.91	0.22
5 Plus Bond Index (Clean)	131.27	131.25	0.015%	0.03%	1.33%	1.33%	31.27%	9.74	9.64	0.98
5 Plus Bond Index (Return)	237.89	237.82	0.032%	0.13%	1.61%	1.61%	137.89%	9.74	9.64	0.98
10 Plus Bond Index (Clean)	143.12	143.12	0.000%	0.17%	2.14%	2.14%	43.12%	13.87	13.69	1.29
10 Plus Bond Index (Return)	269.67	269.63	0.013%	0.25%	2.36%	2.36%	169.67%	13.87	13.69	1.29

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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	101.61	2.95	245	104.57	0.00	7,080	7,194	7403
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.19	1.99	123	106.18	0.00	6,022	6,275	6395
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.82	3.77	306	109.60	0.00	10,613	11,231	11631
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	109.08	1.69	123	110.76	0.00	6,515	7,106	7216
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.23	0.75	340	103.98	0.00	6,828	7,048	7099
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.56	0.00	123	100.56	0.00	5,100	5,128	5128
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.41	3.58	335	119.99	0.00	7,006	8,156	8406
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.83	3.14	337	119.97	0.00	8,031	9,383	9635
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	130.92	5.06	342	135.98	0.00	11,490	15,043	15624
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.19	0.76	279	104.95	0.00	11,319	11,793	11879
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	101.75	0.69	279	102.44	0.00	8,322	8,468	8525
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.38	0.10	33	102.48	0.00	5,025	5,068	5073
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.43	1.84	279	117.26	0.00	9,402	10,852	11025
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.46	0.46	124	103.92	0.00	3,000	3,104	3117
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	100.93	1.09	307	102.02	0.00	4,000	4,037	4081
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.65	1.30	279	105.94	0.00	5,667	5,883	5956
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.44	0.00	0	108.44	2.00	8,596	9,322	9493

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Bond Index Constituent

Clean Price Performance			Index Price 18-Feb-2019	Previous Index Price 15-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	101.61	101.62	-0.009%	-0.213%	-0.689%	-0.689%	-0.56	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.19	104.21	-0.019%	-0.298%	-0.823%	-0.823%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.82	105.84	-0.012%	-0.210%	-0.605%	-0.605%	-0.51	1.12	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	109.08	109.10	-0.016%	-0.216%	-0.793%	-0.793%	-0.44	1.61	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.23	103.23	0.005%	-0.058%	-0.020%	-0.020%	-0.25	3.02	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.56	100.52	0.033%	-0.006%	0.172%	0.172%	-0.15	3.66	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.41	116.35	0.049%	-0.166%	-0.225%	-0.225%	-0.11	3.75	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.83	116.80	0.029%	-0.196%	-0.019%	-0.019%	0.07	4.65	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	130.92	130.89	0.018%	-0.209%	0.184%	0.184%	0.25	5.23	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.19	104.17	0.019%	0.022%	1.146%	1.146%	0.41	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	101.75	101.69	0.060%	0.157%	1.699%	1.699%	0.70	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.38	102.33	0.048%	0.225%			0.86	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.43	115.45	-0.016%	0.100%	1.709%	1.709%	0.95	9.92	9.83
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.46	103.42	0.033%	0.308%	1.913%	1.913%	1.04	11.19	11.07
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	100.93	100.89	0.035%	0.230%	2.142%	2.142%	1.23	12.95	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.65	104.62	0.023%	0.286%	2.589%	2.589%	1.41	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.44	108.49	-0.048%	0.059%	2.721%	2.721%	1.60	20.78	20.45

Return Price Performance			Index Price 18-Feb-2019	Previous Index Price 15-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	104.54	0.026%	0.000%	-0.075%	-0.075%	-0.56	0.32	0.32
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.18	106.15	0.027%	-0.019%	-0.024%	-0.024%	-0.45	0.66	0.66
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.60	109.57	0.023%	-0.001%	-0.003%	-0.003%	-0.51	1.12	1.12
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.76	110.74	0.022%	0.010%	-0.144%	-0.144%	-0.44	1.61	1.62
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.98	103.97	0.011%	-0.019%	0.090%	0.090%	-0.25	3.02	3.02
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.56	100.52	0.033%	-0.006%	0.172%	0.172%	-0.15	3.66	3.66
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	119.99	119.90	0.074%	-0.001%	0.245%	0.245%	-0.11	3.75	3.76
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	119.97	119.91	0.052%	-0.051%	0.387%	0.387%	0.07	4.65	4.64
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	135.98	135.91	0.050%	-0.005%	0.748%	0.748%	0.25	5.23	5.21
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.95	104.93	0.027%	0.069%	1.276%	1.276%	0.41	6.97	6.94
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.44	102.37	0.065%	0.198%	1.816%	1.816%	0.70	8.84	8.78
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.48	102.42	0.057%	0.278%			0.86	9.73	9.65
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.26	117.26	0.001%	0.200%	1.986%	1.986%	0.95	9.92	9.83

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.92	103.87	0.043%	0.372%	2.098%	2.098%	1.04	11.19	11.07
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.02	101.98	0.045%	0.291%	2.308%	2.308%	1.23	12.95	12.79
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	105.94	105.91	0.036%	0.362%	2.797%	2.797%	1.41	15.70	15.48
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.44	110.48	-1.843%	-1.666%	1.078%	1.078%	1.60	20.78	20.45