

Euronext Dublin - Daily Bond Index Report

Friday 22 February, 2019



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 22-Feb-2019	Previous Close Value 21-Feb-2019	% Change	Performance			Since Inception 30-June-04	Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD				
All Bond Index (Clean)	113.85	113.71	0.122%	0.07%	0.74%	0.74%	13.85%	6.70	6.64	0.82
All Bond Index (Return)	206.73	206.47	0.127%	0.10%	1.00%	1.00%	106.73%	6.70	6.64	0.82
Under 3 Bond Index (Clean)	80.56	80.57	-0.015%	-0.32%	-0.80%	-0.80%	-19.44%	0.94	0.94	-0.48
Under 3 Bond Index (Return)	142.23	142.23	-0.002%	-0.04%	-0.09%	-0.09%	42.23%	0.94	0.94	-0.48
Under 5 Bond Index (Clean)	94.61	94.60	0.012%	-0.22%	-0.50%	-0.50%	-5.39%	1.92	1.92	-0.27
Under 5 Bond Index (Return)	168.48	168.44	0.021%	-0.01%	0.02%	0.02%	68.48%	1.92	1.92	-0.27
Under 10 Bond Index (Clean)	107.62	107.54	0.077%	-0.10%	0.10%	0.10%	7.62%	3.90	3.90	0.20
Under 10 Bond Index (Return)	192.00	191.84	0.083%	0.08%	0.54%	0.54%	92.00%	3.90	3.90	0.20
5 Plus Bond Index (Clean)	131.56	131.31	0.192%	0.25%	1.55%	1.55%	31.56%	9.71	9.62	0.95
5 Plus Bond Index (Return)	237.98	237.51	0.195%	0.17%	1.64%	1.64%	137.98%	9.71	9.62	0.95
10 Plus Bond Index (Clean)	143.59	143.25	0.237%	0.49%	2.47%	2.47%	43.59%	13.82	13.65	1.27
10 Plus Bond Index (Return)	269.40	268.75	0.240%	0.15%	2.25%	2.25%	169.40%	13.82	13.65	1.27

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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	101.53	3.00	249	104.53	0.00	7,080	7,188	7400
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.08	2.05	127	106.14	0.00	6,022	6,268	6392
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.74	3.82	310	109.56	0.00	10,613	11,222	11628
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.98	1.74	127	110.72	0.00	6,515	7,100	7213
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.75	344	104.00	0.00	6,828	7,049	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.61	0.00	127	100.61	0.00	5,100	5,131	5131
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.43	3.62	339	120.06	0.00	7,006	8,157	8411
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.91	3.18	341	120.09	0.00	8,031	9,389	9644
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.01	5.12	346	136.12	0.00	11,490	15,053	15641
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.35	0.78	283	105.13	0.00	11,319	11,811	11899
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.02	0.70	283	102.72	0.00	8,322	8,490	8548
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.65	0.11	37	102.77	0.00	5,025	5,159	5164
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.76	1.86	283	117.62	0.00	9,402	10,884	11058
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.73	0.47	128	104.20	0.00	3,000	3,112	3126
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.24	1.11	311	102.35	0.00	4,000	4,050	4094
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.95	1.32	283	106.27	0.00	5,667	5,948	6022
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.95	0.02	4	108.97	0.00	8,596	9,365	9367

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Bond Constituent Index Weights

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Bond Index Constituent

Clean Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 22-Feb-2019	Previous Index Price 21-Feb-2019	% Change	MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	101.53	101.54	-0.014%	-0.299%	-0.774%	-0.774%	-0.55	0.31	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.08	104.10	-0.016%	-0.400%	-0.925%	-0.925%	-0.44	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.74	105.76	-0.018%	-0.291%	-0.686%	-0.686%	-0.50	1.10	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.98	108.99	-0.010%	-0.303%	-0.879%	-0.879%	-0.44	1.60	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.20	0.040%	-0.049%	-0.012%	-0.012%	-0.26	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.61	100.55	0.059%	0.042%	0.220%	0.220%	-0.17	3.64	3.65
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.43	116.36	0.060%	-0.147%	-0.206%	-0.206%	-0.13	3.74	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	116.91	116.82	0.074%	-0.130%	0.047%	0.047%	0.05	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.01	130.85	0.118%	-0.141%	0.252%	0.252%	0.23	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.35	104.16	0.186%	0.179%	1.304%	1.304%	0.39	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.02	101.75	0.260%	0.417%	1.964%	1.964%	0.67	8.83	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.65	102.37	0.274%	0.492%			0.83	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.76	115.47	0.257%	0.389%	2.004%	2.004%	0.91	9.91	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.73	103.48	0.235%	0.569%	2.178%	2.178%	1.02	11.17	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.24	101.00	0.240%	0.539%	2.457%	2.457%	1.20	12.94	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.95	104.71	0.229%	0.575%	2.885%	2.885%	1.39	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.95	108.73	0.198%	0.526%	3.200%	3.200%	1.58	20.77	20.45

Return Price Performance						Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Index Price 22-Feb-2019	Previous Index Price 21-Feb-2019	% Change	MTD	QTD	YTD			
IE00B2QTFG59	B2QTFG5	4.40 per cent Treasury Bond 2019	104.53	104.53	-0.001%	-0.036%	-0.112%	-0.112%	-0.55	0.31	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.14	106.14	0.000%	-0.058%	-0.063%	-0.063%	-0.44	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.56	109.57	-0.006%	-0.035%	-0.036%	-0.036%	-0.50	1.10	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.72	110.72	0.003%	-0.026%	-0.180%	-0.180%	-0.44	1.60	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.00	103.95	0.042%	-0.002%	0.107%	0.107%	-0.26	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.61	100.55	0.059%	0.042%	0.220%	0.220%	-0.17	3.64	3.65
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.06	119.97	0.068%	0.053%	0.299%	0.299%	-0.13	3.74	3.74
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	120.09	119.99	0.080%	0.044%	0.483%	0.483%	0.05	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.12	135.96	0.124%	0.103%	0.857%	0.857%	0.23	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.13	104.93	0.188%	0.235%	1.444%	1.444%	0.39	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.72	102.45	0.261%	0.467%	2.089%	2.089%	0.67	8.83	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.77	102.48	0.278%	0.558%			0.83	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.62	117.32	0.259%	0.508%	2.299%	2.299%	0.91	9.91	9.82

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.20	103.95	0.237%	0.645%	2.376%	2.376%	1.02	11.17	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.35	102.10	0.240%	0.610%	2.634%	2.634%	1.20	12.94	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.27	106.02	0.231%	0.666%	3.109%	3.109%	1.39	15.69	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.97	108.75	0.203%	-1.187%	1.571%	1.571%	1.58	20.77	20.45