

Euronext Dublin - Daily Bond Index Report

Monday 25 February, 2019



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Bond Indices Performance

Index	Close Value 25-Feb-2019	Previous Close Value 22-Feb-2019	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	113.87	113.85	0.015%	0.08%	0.76%	0.76%	13.87%	6.69	6.64	0.82
All Bond Index (Return)	206.80	206.73	0.036%	0.13%	1.04%	1.04%	106.80%	6.69	6.64	0.82
Under 3 Bond Index (Clean)	80.54	80.56	-0.026%	-0.34%	-0.82%	-0.82%	-19.46%	0.94	0.94	-0.46
Under 3 Bond Index (Return)	142.24	142.23	0.011%	-0.03%	-0.08%	-0.08%	42.24%	0.94	0.94	-0.46
Under 5 Bond Index (Clean)	94.59	94.61	-0.023%	-0.24%	-0.52%	-0.52%	-5.41%	1.91	1.92	-0.26
Under 5 Bond Index (Return)	168.48	168.48	0.004%	-0.01%	0.03%	0.03%	68.48%	1.91	1.92	-0.26
Under 10 Bond Index (Clean)	107.63	107.62	0.010%	-0.09%	0.11%	0.11%	7.63%	3.90	3.89	0.19
Under 10 Bond Index (Return)	192.07	192.00	0.034%	0.12%	0.58%	0.58%	92.07%	3.90	3.89	0.19
5 Plus Bond Index (Clean)	131.61	131.56	0.040%	0.29%	1.59%	1.59%	31.61%	9.70	9.61	0.95
5 Plus Bond Index (Return)	238.11	237.98	0.056%	0.22%	1.70%	1.70%	138.11%	9.70	9.61	0.95
10 Plus Bond Index (Clean)	143.63	143.59	0.027%	0.52%	2.50%	2.50%	43.63%	13.82	13.64	1.26
10 Plus Bond Index (Return)	269.51	269.40	0.041%	0.19%	2.30%	2.30%	169.51%	13.82	13.64	1.26

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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	101.51	3.04	252	104.55	0.00	7,080	7,187	7402
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	18-Oct-19	5.90%	Annual	104.06	2.10	130	106.16	0.00	6,022	6,267	6393
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	18-Apr-20	4.50%	Annual	105.70	3.86	313	109.56	0.00	10,600	11,218	11627
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	18-Oct-20	5.00%	Annual	108.96	1.78	130	110.74	0.00	6,480	7,098	7214
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	15-Mar-22	0.80%	Annual	103.24	0.76	347	104.00	0.00	6,828	7,049	7101
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	18-Oct-22	0.00%	Annual	100.58	0.00	130	100.58	0.00	5,100	5,130	5130
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	20-Mar-23	3.90%	Annual	116.39	3.65	342	120.05	0.00	7,006	8,154	8410
IE00B6X95T99	B6X95T9	3.40% Treasury Bond 2024	18-Mar-24	3.40%	Annual	116.88	3.20	344	120.09	0.00	8,031	9,387	9644
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	13-Mar-25	5.40%	Annual	131.07	5.16	349	136.23	0.00	11,490	15,060	15654
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	15-May-26	1.00%	Annual	104.43	0.78	286	105.22	0.00	11,319	11,821	11909
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	15-May-28	0.90%	Annual	102.12	0.71	286	102.82	0.00	8,322	8,498	8556
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	15-May-29	1.10%	Annual	102.79	0.12	40	102.91	0.00	5,025	5,165	5171
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	15-May-30	2.40%	Annual	115.85	1.88	286	117.73	0.00	9,402	10,891	11068
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	18-Mar-31	1.35%	Annual	103.75	0.49	131	104.24	0.00	3,000	3,113	3127
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	15-May-33	1.30%	Annual	101.27	1.12	314	102.39	0.00	4,000	4,051	4096
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	15-May-37	1.70%	Annual	104.93	1.33	286	106.26	0.00	5,715	5,947	6022
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	18-Feb-45	2.00%	Annual	108.89	0.04	7	108.93	0.00	8,596	9,360	9363

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Bond Index Constituent

Clean Price Performance			Index Price 25-Feb-2019	Previous Index Price 22-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	101.51	101.53	-0.018%	-0.316%	-0.792%	-0.792%	-0.53	0.30	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	104.06	104.08	-0.024%	-0.424%	-0.949%	-0.949%	-0.43	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	105.70	105.74	-0.036%	-0.327%	-0.721%	-0.721%	-0.48	1.10	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	108.96	108.98	-0.022%	-0.325%	-0.901%	-0.901%	-0.44	1.59	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	103.24	103.24	-0.001%	-0.050%	-0.013%	-0.013%	-0.26	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.58	100.61	-0.023%	0.019%	0.197%	0.197%	-0.16	3.64	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	116.39	116.43	-0.033%	-0.180%	-0.239%	-0.239%	-0.13	3.73	3.74
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	116.88	116.91	-0.023%	-0.153%	0.024%	0.024%	0.05	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	131.07	131.01	0.049%	-0.092%	0.301%	0.301%	0.22	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	104.43	104.35	0.079%	0.257%	1.383%	1.383%	0.38	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.12	102.02	0.094%	0.512%	2.060%	2.060%	0.66	8.82	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.79	102.65	0.129%	0.622%			0.82	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	115.85	115.76	0.072%	0.461%	2.077%	2.077%	0.91	9.91	9.82
IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	103.75	103.73	0.023%	0.592%	2.202%	2.202%	1.02	11.17	11.06
IE00BFZRPZ02	BFZRPZ0	1.30% Treasury Bond 2033	101.27	101.24	0.032%	0.571%	2.490%	2.490%	1.20	12.93	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	104.93	104.95	-0.015%	0.560%	2.869%	2.869%	1.39	15.68	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.89	108.95	-0.052%	0.473%	3.146%	3.146%	1.58	20.77	20.45

Return Price Performance			Index Price 25-Feb-2019	Previous Index Price 22-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	104.55	104.53	0.016%	-0.020%	-0.096%	-0.096%	-0.53	0.30	0.31
IE00B6089D15	B6089D1	5.90 per cent Treasury Bond 2019	106.16	106.14	0.022%	-0.037%	-0.041%	-0.041%	-0.43	0.64	0.64
IE0034074488	3407448	4.50 per cent Treasury Bond 2020	109.56	109.56	-0.001%	-0.036%	-0.037%	-0.037%	-0.48	1.10	1.10
IE00B60Z6194	B60Z619	5.00 per cent Treasury Bond 2020	110.74	110.72	0.015%	-0.011%	-0.165%	-0.165%	-0.44	1.59	1.60
IE00BJ38CQ36	BJ38CQ3	0.80 per cent Treasury Bond 2022	104.00	104.00	0.006%	0.004%	0.113%	0.113%	-0.26	3.00	3.01
IE00BDHDPQ37	BDHDPQ3	0% Treasury Bond 2022	100.58	100.61	-0.023%	0.019%	0.197%	0.197%	-0.16	3.64	3.64
IE00B4S3JD47	B4S3JD4	3.90 per cent Treasury Bond 2023	120.05	120.06	-0.006%	0.048%	0.293%	0.293%	-0.13	3.73	3.74
IE00B6X9ST99	B6X9ST9	3.40% Treasury Bond 2024	120.09	120.09	0.001%	0.045%	0.484%	0.484%	0.05	4.63	4.63
IE00B4TV0D44	B4TV0D4	5.40 per cent Treasury Bond 2025	136.23	136.12	0.080%	0.183%	0.938%	0.938%	0.22	5.21	5.20
IE00BV8C9418	BV8C941	1.00 per cent Treasury Bond 2026	105.22	105.13	0.087%	0.321%	1.531%	1.531%	0.38	6.95	6.92
IE00BDHDP44	BDHDP44	0.9% Treasury Bond 2028	102.82	102.72	0.101%	0.568%	2.193%	2.193%	0.66	8.82	8.77
IE00BH3SQ895	BH3SQ89	1.1% Treasury Bond 2029	102.91	102.77	0.136%	0.695%			0.82	9.71	9.63
IE00BJ38CR43	BJ38CR4	2.4 per cent Treasury Bond 2030	117.73	117.62	0.088%	0.596%	2.388%	2.388%	0.91	9.91	9.82

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IE00BFZRQ242	BFZRQ24	1.35% Treasury Bond 2031	104.24	104.20	0.035%	0.680%	2.411%	2.411%	1.02	11.17	11.06
IE00BFZRP202	BFZRP20	1.30% Treasury Bond 2033	102.39	102.35	0.042%	0.653%	2.677%	2.677%	1.20	12.93	12.78
IE00BV8C9B83	BV8C9B8	1.7% Treasury Bond 2037	106.26	106.27	-0.002%	0.664%	3.107%	3.107%	1.39	15.68	15.47
IE00BV8C9186	BV8C918	2.00% Treasury Bond 2045	108.93	108.97	-0.038%	-1.224%	1.532%	1.532%	1.58	20.77	20.45